## Analysis Qualifying Exam, Spring 2002, Indiana University

**Instructions.** There are nine problems, each of equal value. Show your work, justifying all steps by direct calculation or by reference to an appropriate theorem. Good luck!

1. Let  $a_0, a_1, ..., a_n$  be a set of real numbers satisfying

$$a_0 + \frac{a_1}{2} + \dots + \frac{a_n}{n+1} = 0.$$

Prove that the polynomial  $P_n(x) = a_0 + a_1 x + \dots + a_n x^n$  has at least one root in (0, 1).

2. Let  $f_n : R \to R$  be differentiable, for all n, with derivative uniformly bounded (in absolute value) by 1. Further assume that  $\lim_{n\to\infty} f_n(x) = g(x)$  exists for all  $x \in R$ . Prove that  $g : R \to R$  is continuous.

3. Let  $f : \mathbb{R}^2 \to \mathbb{R}$  have the property that for every  $(x, y) \in \mathbb{R}^2$ , there exists some rectangular interval  $[a, b] \times [c, d]$ , a < x < b, c < y < d, on which f is Riemann integrable. Show that f is Riemann integrable on any rectangular interval  $[e, f] \times [g, h]$ .

4. Show that the sequence

 $1/2, (1/2)^{1/2}, ((1/2)^{1/2})^{1/2}, (((1/2)^{1/2})^{1/2})^{1/2}, \dots$ 

converges to a limit L, and determine this limit.

5. Let  $f, g: \mathbb{R}^2 \to \mathbb{R}$  be functions with continuous first derivative such that the map  $F: (x, y) \to (f, g)$  has Jacobian determinant

$$\det \begin{pmatrix} f_x & f_y \\ g_x & g_y \end{pmatrix}$$

identically equal to one. Show that F is open, i.e., it takes open sets to open sets. If also f is *linear*, i.e.  $f_x$  and  $f_y$  are constant, show that F is one-to-one.

6. Let  $f : (0,1] \to R$  have continuous first derivative, with f(1) = 1 and  $|f'(x)| \le x^{-1/2}$  if  $|f(x)| \le 3$ . Prove that  $\lim_{x\to 0^+} f(x)$  exists.

7. Letting  $S = \{(x, y, z) : x^2 + y^2 + z^2 = 1\}$  denote the unit sphere in  $\mathbb{R}^3$ , evaluate the surface integral

$$F = -\int \int_{S} P(x, y, z) \nu \, dA,$$

where  $\nu(x, y, z) = (x, y, z)$  denotes the outward normal to S, dA the standard surface element, and:

(a)  $P(x, y, z) = P_0$ ,  $P_0$  a constant.

(b) P(x, y, z) = Gz, G a constant.

Remark (not needed for solution): F corresponds to the total buoyant force exerted on the unit ball by an external, ideal fluid with pressure field P.

8. Compute the integral

$$\int_C y(z+1)dx + xzdy + xydz,$$

where  $C: x = \cos \theta, y = \sin \theta, z = \sin^3 \theta + \cos^3 \theta, \quad 0 \le \theta \le 2\pi.$ 

9. Let X and Y be metric spaces and  $f: X \to Y$ . If  $\lim_{p \to x} f(p)$  exists for all  $x \in X$ , show that  $g(x) = \lim_{p \to x} f(p)$  is continuous on X.

Tier 1 Analysis Examination – August, 2002

1. In the classical *false position* method to find roots of f(x) = 0, one begins with two approximations  $x_0$ ,  $x_1$  and generates a sequence of (hopefully) better approximations via

$$x_{n+1} = x_n - f(x_n) \frac{x_n - x_0}{f(x_n) - f(x_0)}$$
 for  $n = 1, 2, ...$ 

Consider the following sketch in which the function f(x) is to be increasing and convex:



Fig. 1.2

The sequence  $\{x_n\}$  is constructed as follows. We begin with the two approximations  $(x_0, f(x_0))$  and  $(x_1, f(x_1)) = (0, f(0))$  The chord is drawn between these two points; the point at which this chord crosses the x-axis is taken to be the next approximation  $x_2$ . One then draws the chord between the two points  $(x_0, f(x_0))$  and  $(x_2, f(x_2))$ . The next approximation  $x_3$  is that point where this chord crosses the axis, as shown. For f strictly increasing and convex and for initial approximations  $x_0 > 0$ ,  $x_1 = 0$  with  $f(x_0) > 0$ ,  $f(x_1) < 0$ , prove rigorously that this sequence must converge to the unique solution of f(x) = 0 over  $[x_1, x_0]$ .

2. (a) Show that it is possible to solve the equations

$$xu^{2} + yzv + x^{2}z - 3 = 0$$
  
$$xyv^{3} + 2zu - u^{2}v^{2} - 2 = 0$$

for (u, v) in terms of (x, y, z) in a neighborhood of (1, 1, 1, 1, 1).

(b) Given that the inverse of the matrix

$$\begin{pmatrix} 2 & 1 \\ 0 & 1 \end{pmatrix} \quad \text{is} \quad \begin{pmatrix} \frac{1}{2} & -\frac{1}{2} \\ 0 & 1 \end{pmatrix}$$

find  $\frac{\partial u}{\partial x}$  at (1, 1, 1).

3. Let X be a complete metric space and let Y be a subspace of X. Prove that Y is complete if and only if it is closed.

4. Suppose  $f: K \to \mathbb{R}^1$  is a continuous function defined on a compact set K with the property that f(x) > 0 for all  $x \in K$ . Show that there exists a number c > 0 such that  $f(x) \ge c$  for all  $x \in K$ .

5. Let f(x) be a continuous function on [0, 1] which satisfies

$$\int_{0}^{1} x^{n} f(x) \, dx = 0 \quad \text{for all} \quad n = 0, 1, \dots$$

Prove that f(x) = 0 for all  $x \in [0, 1]$ .

6. Show that the Riemann integral  $\int_0^\infty \frac{\sin x}{x} dx$  exists.

7. Let

$$G(x,y) = \begin{cases} x(1-y) & \text{if } 0 \leq x \leq y \leq 1 \\ y(1-x) & \text{if } 0 \leq y \leq x \leq 1 \end{cases}$$

Let  $\{f_n(x)\}\$  be a uniformly bounded sequence of continuous functions on [0, 1] and consider the sequence

$$u_n(x) = \int_0^1 G(x, y) f_n(y) \, dy.$$

Show that the sequence  $\{u_n(x)\}$  contains a uniformly convergent subsequence on [0, 1].

8. Let f be a real-valued function defined on an open set  $U \subset \mathbb{R}^2$  whose partial derivatives exist everywhere on U and are bounded. Show that f is continuous on U.

9. For  $x \in \mathbb{R}^3$  consider spherical coordinates  $x = r\omega$  where  $|\omega| = 1$  and |x| = r. Let  $\omega_k$  be the k'th component of  $\omega$  for any k = 1, 2, 3. Use the divergence theorem to evaluate the surface integral

$$\int_{|\omega|=1} \omega_k \, dS.$$

10. Let  $\{f_k\}$  be a sequence of continuous functions defined on [a, b]. Show that if  $\{f_k\}$  converges uniformly on (a, b), then it also converges uniformly on [a, b].

11. Let  $f: \mathbb{R}^n \to \mathbb{R}^k$  be a continuous mapping. Show that f(S) is bounded in  $\mathbb{R}^k$  if S is a bounded set in  $\mathbb{R}^n$ .