

考試科目	微積分	所別	應用數學系	考試時間	2 月 24 日(日) 第一節
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- Let  $f$  be a nonnegative and continuous function on  $[a, b]$  such that  $\int_a^b f(x) dx = 0$ . Prove that  $f(x) = 0$  for all  $x \in [a, b]$ . (20%)
- Let  $f(x) = e^{-x^2}$ . Find  $\lim_{n \rightarrow \infty} \left( \int_{-1}^1 f(x)^n dx \right)^{\frac{1}{n}}$ . (20%)
- Evaluate the definite integrals  
 (a)  $\int_0^{\pi/2} x \sin x dx$  (b)  $\int_2^4 \frac{1}{(x-1)^2(x+1)} dx$ . (20%)
- Let  $E = \{(x, y) \in \mathbb{R}^2 \mid \frac{x^2}{a^2} + \frac{y^2}{b^2} = 1\}$ , where  $a, b > 0$ . Evaluate the line integral  $\oint -y dx + x dy$ . (20%)
- Discuss the convergence of the series  $\sum_{n=1}^{\infty} \frac{1}{n^p}$ , where  $p \in \mathbb{R}$ . (Justify your answer!) (20%)

考試科目	線性代數	所別	應用數學系	考試時間	2月24日(日)第 2 節
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Please show all your work.

1. Let  $T$  be a linear operator on a vector space  $V$ , let  $v$  be a nonzero vector in  $V$ , and let  $W$  be the  $T$ -cyclic subspace of  $V$  generated by  $v$ . Prove that

(a) (5%)  $W$  is  $T$ -invariant.

(b) (10%) Any  $T$ -invariant subspace of  $V$  containing  $v$  also contains  $W$ .

2. Let  $C[-1,1]$  denote the inner product space of real continuous functions defined on  $[-1,1]$ . For any  $f, g \in C[-1,1]$ , the inner product is defined as

$$\langle f, g \rangle = \int_{-1}^1 f(x)g(x)dx$$

(a) (5%) Show that  $u_1(x) = \frac{1}{\sqrt{2}}$  and  $u_2(x) = \frac{\sqrt{6}}{2}x$  form an orthonormal set of vectors.

(b) (10%) Let  $W$  be the subspace of  $C[-1,1]$  spanned by  $u_1(x)$  and  $u_2(x)$ . Find  $w(x) \in W$  such that  $w(x)$  minimizes  $\|w(x) - h(x)\|$  where  $\|\cdot\|$  is the norm induced by the inner product and  $h(x) = x^{1/3} + x^{2/3}$ .

3. (10%) Let  $A$  be an  $n \times n$  matrix and let  $B = I - 2A + A^2$ . Show that if  $\lambda = 1$  is an eigenvalue of  $A$ , then the matrix  $B$  will be singular.

4. Let  $Q$  be a  $3 \times 3$  orthogonal matrix whose determinant is equal to 1.

(a) (10%) If the eigenvalues of  $Q$  are all real and if they are ordered so that  $\lambda_1 \geq \lambda_2 \geq \lambda_3$ , determine the values of all possible triples of eigenvalues  $(\lambda_1, \lambda_2, \lambda_3)$ .

(b) (10%) In the case that the eigenvalues  $\lambda_2$  and  $\lambda_3$  are complex, what are the possible values for  $\lambda_1$ ? Explain.

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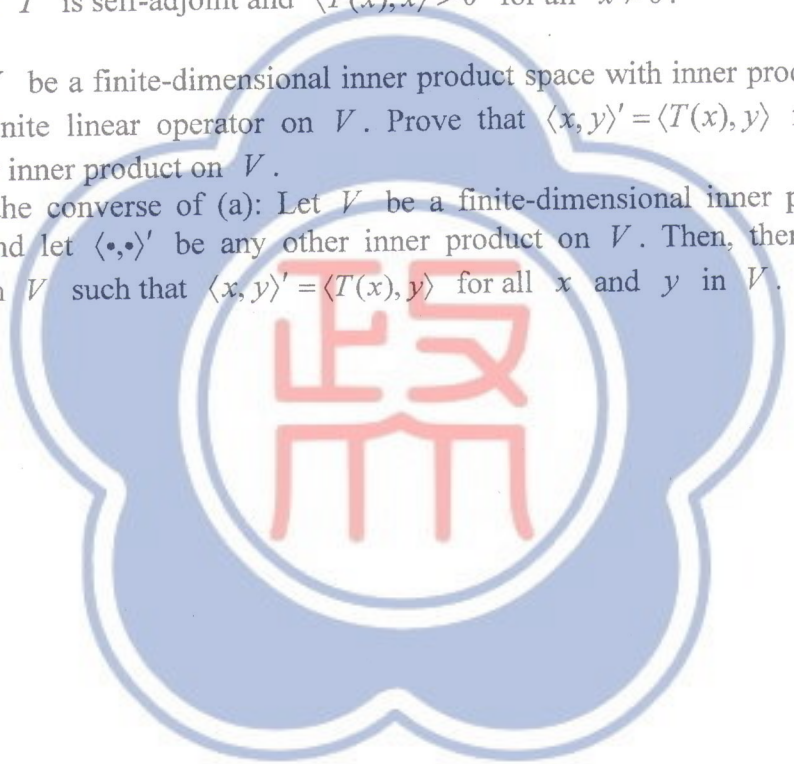
5. (10%) Let  $A = [a_{i,j}]$  be an  $n \times n$  matrix with eigenvalues  $\lambda_1, \dots, \lambda_n$ . Show that

$$\lambda_j = a_{j,j} + \sum_{i \neq j} (a_{i,i} - \lambda_i) \text{ for } j=1, \dots, n.$$

6. A linear operator  $T$  on a finite-dimensional inner product space with inner product  $\langle \cdot, \cdot \rangle$  is called **positive definite** if  $T$  is self-adjoint and  $\langle T(x), x \rangle > 0$  for all  $x \neq 0$ .

(a) (15%) Let  $V$  be a finite-dimensional inner product space with inner product  $\langle \cdot, \cdot \rangle$ , and let  $T$  be a positive definite linear operator on  $V$ . Prove that  $\langle x, y \rangle' = \langle T(x), y \rangle$  for all  $x$  and  $y$  in  $V$  defines another inner product on  $V$ .

(b) (15%) Prove the converse of (a): Let  $V$  be a finite-dimensional inner product space with inner product  $\langle \cdot, \cdot \rangle$  and let  $\langle \cdot, \cdot \rangle'$  be any other inner product on  $V$ . Then, there exists a unique linear operator  $T$  on  $V$  such that  $\langle x, y \rangle' = \langle T(x), y \rangle$  for all  $x$  and  $y$  in  $V$ .





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Please show all your work.

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