

(i) Let $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in M_{2 \times 2}(\mathbb{R})$. Show that $\begin{pmatrix} 1 \\ m \end{pmatrix} \in \mathbb{R}^2$ is an eigenvector to eigenvalue $a + bm \in \mathbb{R} \iff m \in \mathbb{R}$ is a root of the quadratic equation $x^2 + (a - d)x - c$ with $b \neq 0$.

(ii) Let $A \in M_{n \times n}(\mathbb{C})$. Show that A is Hermitian, i.e. $A = A^* = \bar{A}^T$ = The complex conjugate transpose of $A \iff A^2 = AA^*$. (20 points)

Let $A \in M_{n \times n}(\mathbb{F})$ be an invertible matrix, and J the $n \times n$ -matrix all of whose entries are 1. (i) Prove that $A^{-1}J$ has rank 1 and nullity $n - 1$, and it has two distinct eigenvalues 0 and $s =$ The sum of all the n^2 entries of A^{-1} , and of multiplicities $n - 1$ and 1, respectively.

(ii) Show that $\det(A + J) = \det A \cdot (1 + s)$. (15 points)

1. Let $A_n = (a_{ij})_{1 \leq i, j \leq n} \in M_{n \times n}(\mathbb{N})$ defined by

$$a_{ij} = \begin{cases} n & \text{if } n \text{ divides } ij \\ ij \pmod{n} & \text{otherwise.} \end{cases}$$

Determine $\det(A_3)$, $\det(A_4)$ and $\det(A_5)$.

(ii) Show that for $n \geq 6$, $\det(A_n) = 0$. (Hint: For $n \geq 6$, there are at least three distinct integers $1, k, n - k, n - 1$ which are relatively prime to n . (15 points))

2. Let $M_1, M_2 \in M_{n \times n}(F)$ with $M_1M_2 = M_2M_1$. (i) Suppose the minimal polynomials of M_1 and M_2 are of the forms $\chi_{M_1}(t) = (t - \lambda_1)(t - \lambda_2)$, and $\chi_{M_2}(t) = (t - \alpha_1)(t - \alpha_2)$ with $\alpha_1 \neq \alpha_2$ and $\lambda_1 \neq \lambda_2$, respectively. Show that M_1 and M_2 are simultaneously diagonalizable.

(ii) Suppose M_1 and M_2 have a common eigenvector v , i.e. $M_1v = \lambda_1v$ and $M_2v = \lambda_2v$. Show that their transposes also have a common eigenvector w with the same eigenvalues, i.e. $M_1^T w = \lambda_1 w$ and $M_2^T w = \lambda_2 w$. (20 points)

(i) Let $L \subset \mathbb{R}^2$ be the line $y = mx, m \neq 0$, P the projection of \mathbb{R}^2 on L , and R the reflection about L . Write down the expressions $P(a, b), R(a, b)$ for $(a, b) \in \mathbb{R}^2$.

(ii) For $m, n \in \mathbb{N}, m \leq n$, let I_n be the identity matrix and $D_m = (d_{ij})_{1 \leq i, j \leq n} \in M_{n \times n}(\mathbb{R})$ be an upper triangular matrix defined as follows: The entries $d_m = d_{2, m+1} = d_{3, m+2} = \dots = d_{n-m+1, n} = \alpha \neq 0$, and all other entries are 0. (a) Find the Jordan canonical form of $aI_5 + D_3, a \neq 0$, and determine its minimal polynomial.

Write down the Jordan canonical form of $aI_n + D_m, a \neq 0$ for arbitrary n, m .

I. Prove or disprove the following statements

1. The series

$$\sum_{n=2}^{\infty} \frac{(\ln n)^{\beta} \cos n^p}{n^{\alpha}}$$

converges for every $\alpha > 1$, $\beta \geq 1$ and $p \geq 1$. (10%)2. Suppose that $f_n(x) = (x^2 - 1)^n$, $g_n(x) = \frac{1}{2^n n!} f_n^{(n)}(x)$ ($n \in \mathbb{N}$) and $g_0(x) = 1$, then2a. $f_n(x)$ converges uniformly in $[-\sqrt{2}, 0]$. (5%)2b. $g_n(x)$ converges uniformly in $[-\sqrt{2}, 0]$. (10%)

II. Prove the results

3. If f is continuous differentiable in \mathbb{R} and the integral $\int_1^{\infty} f(t)/t dt$ exists, then for positive a and b we have

$$\int_0^{\infty} \frac{f(ax) - f(bx)}{x} dx = f(0) \ln \frac{b}{a}. (10\%)$$

4. If $T : C[0, 1] \rightarrow \mathbb{R}$ is defined by $Tf = f(0)$, then $\|T\| = 1$. (10%)

Definition : Suppose that $(X, \|\cdot\|_X)$ and $(Y, \|\cdot\|_Y)$ are normed spaces and $S \subset (X, \|\cdot\|_X)$ is an open set in $(X, \|\cdot\|_X)$. Then the map $f : S \rightarrow (Y, \|\cdot\|_Y)$ is called differentiable in S , if for every point $s \in S$ there exists a bounded linear map $L_s : (X, \|\cdot\|_X) \rightarrow (Y, \|\cdot\|_Y)$ such that

$$f(s+h) = f(s) + L_s(h) + \varepsilon(h),$$

where $\varepsilon(h)$ satisfies $\lim_{\|h\| \rightarrow 0} \frac{\|\varepsilon(h)\|_Y}{\|h\|_X} = 0$.For a $n \times n$ matrix $A = (a_{ij})_{n \times n}$ we set $\|A\| = \sum_{i,j=1}^n |a_{i,j}|$, then $\|\cdot\| : M_n \rightarrow \mathbb{R}^+$ is a norm, where M_n is the collection of all $n \times n$ real matrices.

III. Prove the following statements

5. The set $M = \{A \in M_n : \|A - I_n\| < 1\}$ is open in $(M_n, \|\cdot\|)$, where $I_n = (a_{ij})_{n \times n}$, $a_{ij} = \begin{cases} 0 & i \neq j \\ 1 & i = j \end{cases}$. (5%)6. The function $f(A) = A^2$ is differentiable in M . (20%)

IV. Are the following statements true? If yes, prove them; if no, disprove them.

7. Let $f_n(x)$ be an increasing sequence of measurable functions in (a, b) , and let $f = \lim_{n \rightarrow \infty} f_n$. Then

$$\int_a^b f(x) dx = \lim_{n \rightarrow \infty} \int_a^b f_n(x) dx. (15\%)$$

8. The set $(0, 1)$ is uncountable. (15%)