AMCS Written Preliminary Exam Part I, August 26, 2008

1. Prove that the sum

$$\sum_{n=1}^{\infty} \frac{e^{2\pi i n x}}{n}$$

converges for any $x \notin \mathbb{Z}$.

2. Suppose that *D* is a bounded region in \mathbb{R}^2 with a piecewise C^1 -boundary. If *D* is contained in a disk of radius *R*, then prove the estimate

$$\left| \oint_{\partial D} x dy \right| \le \pi R^2.$$

In this integral ∂D is oriented as the boundary of *D*. When is this an equality?

- 3. Prove: If f is a bounded increasing function defined on (0, 1), then f has at most countably many points of discontinuity.
- 4. Find a conformal map from the semi-circle,

$$\{z : \operatorname{Im} z > 0 \text{ and } |z| < 1\},\$$

onto the upper half plane

$$\{z: \operatorname{Im} z > 0\}.$$

5. Let

$$f(z) = \frac{1}{1-z} + \frac{z}{2-z}.$$

Find the Laurent expansions of f valid in

(a) 1 < |z| < 2

(b)
$$2 < |z|$$

6. Let *A* be the $n \times n$ matrix:

$$A = \begin{bmatrix} 2 & 1 & \dots & 1 & 1 \\ 1 & 2 & \dots & 1 & 1 \\ \vdots & \ddots & \ddots & 2 & 1 \\ 1 & & \dots & 1 & 2 \end{bmatrix}$$

(2s along the diagonal and 1s everywhere else.) Compute the determinant of *A*.

7. Let \mathcal{P}_n denote the polynomials of degree at most *n*. The first derivative defines a linear map from \mathcal{P}_n to itself:

$$D: p \longrightarrow \frac{dp}{dx}.$$

Find the matrix representation of D with respect to the standard basis of monomials $\{x^n, x^{n-1}, \ldots, x, 1\}$. What is the Jordan canonical form of D? Hint: This question can be answered with very little computation.

8. A fair coin is flipped until it comes up HEADS. If this occurs on the n^{th} flip, then you win $\left(\frac{3}{2}\right)^n$. What is your expected winnings?