AMCS Written Preliminary Exam Part II, August 27, 2018

- 1. Let V be the vector space of C^{∞} functions y on the interval (-1, 1) which satisfy the ODE y''' 2y'' + y' = 0. Show that the derivative operator $\frac{d}{dx}$ maps V to itself and find a basis of V such that the matrix of $\frac{d}{dx}$ in this basis is in Jordan canonical form.
- 2. Find the eigenvalues and eigenvectors of the following matrix A:

$$A = \begin{pmatrix} 0.8 & 0.3 \\ 0.2 & 0.7 \end{pmatrix}$$

What is the $\lim_{k\to\infty} A^k = ?$

3. Suppose that \vec{F} is the following vector field:

$$\vec{F}(x,y,z) = \left\langle \frac{1}{3}x^3 - 3xy^2, \frac{1}{3}y^3 - 3yz^2, \frac{1}{3}z^3 - 3zx^2 \right\rangle.$$

Compute the flux integral

$$\int_{S} \vec{F} \cdot \vec{n} \, dA,$$

where \vec{n} is the outward normal to the surface

$$S := \left\{ (x, y, z) : x^2 + y^2 + z^2 = 1 \right\}.$$

- 4. Show that there exists a real-valued function f on the interval (-1, 1) which is differentiable at every point with a derivative f' which is not continuous.
- 5. Compute the Laurent series in the annulus 1 < |z| < 2 of the function

$$\frac{1}{z^8 - 17z^4 + 16}.$$

6. Let z_n be the real zero of the polynomial

$$1 - \frac{1}{2!} \left(\frac{z}{2}\right)^2 + \frac{1}{4!} \left(\frac{z}{2}\right)^4 - \dots + \frac{(-1)^n}{(2n)!} \left(\frac{z}{2}\right)^{2n}$$

which is closest to π .

- (a) Prove that this sequence of zeroes denoted $\{z_n\}$ converges as $z_n \to \pi$ as $n \to \infty$.
- (b) Show that $R^n |z_n \pi| \to 0$ as $n \to \infty$ for any positive real number R.

You may solve this for example by using the mean value theorem.

7. A fair coin is tossed repeatedly until it lands on tails for the k-th time, at which point the game ends. During the game, a sequence of repeated, consecutive heads is called a winning streak. Show that there is probability greater than $1 - e^{-1}$ that the longest winning streak is at least $\log_2 k$.