

In this exam \mathbb{R} denotes the field of all real numbers; \mathbb{R}^d is the d -dimensional Euclidean space with the usual norm $\|x\| = (\sum_{k=1}^d x_k^2)^{1/2}$. Proofs or counterexamples are required for all problems.

1. Let f be continuous on $[0, 1]$ and differentiable on $(0, 1)$. Suppose $f(0) = 0$ and $|f'(x)| \leq M$ for some $M > 0$ and all $x \in (0, 1)$.

(a) Prove that $|f(x)| \leq M$ for $x \in [0, 1]$.

(b) Prove that

$$\left| (f(x))^2 - (f(y))^2 \right| \leq 2M^2|x - y|$$

for all $x, y \in [0, 1]$.

2. Let $f : [0, \infty) \rightarrow \mathbb{R}$ be a monotone increasing function.

(a) Give a reasonable mathematical definition of what it means to say $\lim_{x \rightarrow \infty} f(x) = a$ with a a real number.

(b) Prove that if the improper integral $\int_0^\infty f(x) dx$ exists, then $\lim_{x \rightarrow \infty} f(x) = 0$.

(c) Is the converse of the statement in part (b) true? Prove or give a counterexample.

3. Let $\{x_n\}$ be a sequence in \mathbb{R}^d such that for all $n \geq 1$,

$$\|x_{n+1} - x_n\| \leq \frac{1}{n^2}.$$

Prove that the sequence $\{x_n\}$ is Cauchy.

4. Prove that the function $g(x) = \frac{1}{1+x}$ is uniformly continuous on $[0, \infty)$.

5. Let $T: \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a linear injective map. Show that there exists a constant $m > 0$ such that $\|T(x)\| \geq m\|x\|$ for all $x \in \mathbb{R}^n$.

6. Let v_1, \dots, v_m be linearly independent elements in a vector space V , and let $w = \frac{1}{m}(v_1 + \dots + v_m)$.

(a) Show that the list of vectors $\{v_i - w\}_{i=2}^m$ is linearly independent.

(b) Show that the list of vectors $\{v_i - w\}_{i=1}^m$ is not linearly independent.

7. Let V be a vector space and let T be a linear map on V . Suppose $\dim \text{null}(T^2) = 5$. Prove that $\dim \text{null}(T) \geq 3$.

8. Let V be a finite-dimensional inner product space of dimension n , with the inner product of vectors u and v in V denoted by $u \cdot v$. Let $\mathcal{B} = \{x_1, \dots, x_n\}$ be a basis of V .

(a) For each $i = 2, \dots, n$ let

$$x'_i = x_i - \frac{x_i \cdot x_1}{x_1 \cdot x_1} x_1$$

Prove that $x'_i \cdot x_1 = 0$ and that $\mathcal{B}' := \{x_1, x'_2, \dots, x'_n\}$ is a basis of V .

(b) Prove that V has a basis consisting of pairwise orthogonal vectors.