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1

Define a function f on \mathbb{R}^2 as follows:

$$f(x, y) = \begin{cases} (x^2 + y^2)^{-y/x} & x \neq 0, \\ 1 & \text{otherwise.} \end{cases}$$

(1) Determine if $f(x, y)$ is continuous at $(0, 0)$.

(2) Determine if $f(x, y)$ is continuous at $(0, 1)$.

(3) Evaluate the improper integral $\iint_D f(x, y) dx dy$, where

$$D = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 \geq 1, y \geq \sqrt{3}x, x \geq 0\}.$$

2

Let $E = \{(s, t) \in \mathbb{R}^2 \mid s > 0, t > 0\}$. Let $f(x, y) = \sin(\sin x \sin y)$, and define the real-valued function φ on E by

$$\varphi(s, t) = \int_0^s dx \int_0^t f(x, y) dy \quad ((s, t) \in E).$$

(1) Find the points $(s, t) \in E$ such that $\varphi_s(s, t) = 0$. Moreover, find the positive real numbers t such that $\varphi(s, t)$ is constant with respect to s . Here, φ_s denotes the partial derivative of φ with respect to s .

(2) By changing the order of integration of the double integral

$$\int_0^s dx \int_0^t f_x(x, y) dy,$$

show that

$$\varphi_{ss}(s, t) = \int_0^t f_x(s, y) dy \quad ((s, t) \in E).$$

(3) Find the local maxima and the local minima of φ . It is not necessary to compute the respective values of φ .

3

Let a be a positive real number, and let

$$A = \begin{pmatrix} a+2 & 0 & 0 \\ 0 & 1-a & 1+a \\ 0 & 1+a & 1-a \end{pmatrix}.$$

For vectors x, y in the vector space \mathbb{R}^3 , their standard inner product is denoted by (x, y) .

- (1) Find the eigenvalues and their eigenvectors of A .
- (2) Show that there exists a nonzero vector x in \mathbb{R}^3 such that $(x, Ax) = 0$.
- (3) Show that, for any 2-dimensional subspace W of \mathbb{R}^3 , there exists a vector x of length 1 in W such that $(x, Ax) \geq 2$.

4 Let γ and q be constants satisfying $\gamma > 0$ and $0 \leq q \leq 1$. Consider the following mathematical model about the dispersal of a rumor (a kind of information) in a population:

$$\begin{aligned}x_{k+1} &= e^{-\gamma y_k} x_k, \\y_{k+1} &= (1 - e^{-\gamma y_k}) x_k + (1 - q) y_k,\end{aligned}$$

where x_k is the number of persons who do not know the rumor (receivers), and y_k is that of persons who know and tend to transmit it (transmitters) respectively on the k th day after the rumor appears in the population. The above model governs the daily variation of those numbers. Suppose that $x_0 > 0$ and $y_0 > 0$, and that the population size is also constant.

- (1) The factor $1 - e^{-\gamma y_k}$ means the probability that a receiver becomes a transmitter after the receiver is transmitted the rumor on the k th day. The positive constant γ is the coefficient reflecting the likeliness of the production of new transmitters. Describe a possible meaning of the constant q .
- (2) Consider the following function about the above mathematical model:

$$V(x, y) = x + y - \frac{q}{\gamma} \log x.$$

Show that $V(x_k, y_k)$ is a constant independent of k .

- (3) Show that if $x_0 \leq q/\gamma$, the outbreak of rumor transmission, that is, the increase in the number of transmitters does not occur.
- (4) When $q \neq 0$, find the condition for the outbreak of rumor transmission.

5 Let n be a natural number. The power set of the set $N = \{1, 2, \dots, n\}$ will be denoted by 2^N .

- (1) Suppose $f : 2^N \rightarrow 2^N$ is a bijection preserving inclusion, that is, for all $A, B \in 2^N$, $A \subseteq B$ implies $f(A) \subseteq f(B)$. Show that there exists a permutation σ of N such that $f(A) = \sigma(A)$ holds for all $A \in 2^N$, where $\sigma(A) = \{\sigma(a) \mid a \in A\}$.

- (2) Suppose $g : 2^N \rightarrow 2^N$ is a bijection reversing inclusion, that is, for all $A, B \in 2^N$, $A \subseteq B$ implies $g(A) \supseteq g(B)$. Show that $g(A \cap B) = g(A) \cup g(B)$ holds for all $A, B \in 2^N$.
- (3) Express the number of bijections from 2^N to itself which reverse inclusion, in terms of n .

6

Let g be a monotone, continuous function on \mathbb{R} satisfying $0 \leq g \leq 1$. Set

$$m = \int_0^1 g(x) dx.$$

Let X be a random variable following the uniform distribution on $[0, 1]$, and consider

$$Y = g(X), \quad Z = \frac{g(X) + g(1 - X)}{2}.$$

- (1) Express the expectations $\mathbf{E}(Y)$, $\mathbf{E}(Z)$ and the variances $\mathbf{V}(Y)$, $\mathbf{V}(Z)$ in terms of m and g .
- (2) Show that for any $x, y \in \mathbb{R}$, the following inequality is satisfied:

$$(g(x) - g(y))(g(1 - x) - g(1 - y)) \leq 0.$$

- (3) Show the following inequality:

$$\int_0^1 g(x)g(1 - x) dx \leq m^2.$$

- (4) Let $\{X_1, X_2, \dots\}$ be a sequence of independent, identically distributed random variables with the uniform distribution on $[0, 1]$. Compare the estimators

$$A_n = \frac{1}{2n} \sum_{i=1}^{2n} g(X_i), \quad B_n = \frac{1}{2n} \sum_{i=1}^n (g(X_i) + g(1 - X_i))$$

and answer which is more efficient to calculate m .

7

Let $a > 1$ be a constant and define a meromorphic function $f(z)$ on the complex plane by

$$f(z) = \frac{z}{a - e^{-iz}}.$$

Here, i denotes the imaginary unit and e denotes the base of the natural logarithm.

- (1) Find all the poles of $f(z)$ and their residues.

(2) Evaluate the following improper integral:

$$\int_0^{+\infty} \frac{dy}{a + e^y}.$$

(3) By considering the contour integral of $f(z)$ along the rectangle with four vertices at $\pm\pi, \pm\pi + it$, show the following equality:

$$\int_0^\pi \frac{x \sin x}{1 - 2a \cos x + a^2} dx = \frac{\pi}{a} \log \frac{a+1}{a}.$$

8

Let $x = x(t)$, $y = y(t)$ ($t \in \mathbb{R}$) be two real-valued functions satisfying

$$\begin{cases} x' = (\cos t)x - (\sin t)y, \\ y' = (\sin t)x + (\cos t)y, \end{cases} \quad \begin{cases} x(0) = 1, \\ y(0) = 0. \end{cases}$$

Define a function $f = f(t)$ ($t \in \mathbb{R}$) by

$$f(t) = \{x(t)\}^2 + \{y(t)\}^2.$$

(1) Find $f(t)$.

(2) Find $x(t)$ and $y(t)$ by introducing a real-valued function $\theta = \theta(t)$ such that $x = \sqrt{f(t)} \cos \theta$, $y = \sqrt{f(t)} \sin \theta$ and $\theta(0) = 0$.

(3) Draw the curve: $x = x(t)$, $y = y(t)$ ($0 \leq t \leq 2\pi$) on the xy -plane.

9

Let $M(3; \mathbb{R}) = \{X = (x_{ij}) \mid x_{ij} \in \mathbb{R} \ (i, j = 1, 2, 3)\}$ be the set of all real square matrices of degree 3, which is considered as a topological space by identifying it with the 9-dimensional Euclidean space \mathbb{R}^9 . We consider the subsets

$$GL_+(3; \mathbb{R}) = \{X \in M(3; \mathbb{R}) \mid \det X > 0\},$$

$$SL(3; \mathbb{R}) = \{X \in M(3; \mathbb{R}) \mid \det X = 1\},$$

$$O(3) = \{X \in M(3; \mathbb{R}) \mid {}^t X X = E_3\}$$

of $M(3; \mathbb{R})$ as topological spaces with respect to the relative topology of $M(3; \mathbb{R})$. Here, $\det X$ denotes the determinant of X , ${}^t X$ denotes the transpose of X , and also E_3 denotes the identity matrix.

(1) Determine whether the subsets $GL_+(3; \mathbb{R})$ and $SL(3; \mathbb{R})$ are open or closed in $M(3; \mathbb{R})$.

(2) Prove that $O(3)$ is compact.

(3) Prove that $O(3)$ is not connected.

(4) Prove that $SO(3) = O(3) \cap SL(3; \mathbb{R})$ is arcwise connected.

10 Let G be a finite group and let p be a prime factor of the order of G . Let k be a central element of G . Set $G^p = \{(x_1, x_2, \dots, x_p) \mid x_i \in G\}$ and

$$S = \{(x_1, x_2, \dots, x_p) \in G^p \mid x_1 x_2 \cdots x_p = k\}.$$

Let τ be the map from G^p to G^p defined by

$$\tau(x_1, x_2, \dots, x_p) = (x_2, \dots, x_p, x_1).$$

The cardinality of a finite set X is denoted by $|X|$.

(1) Find $|S|$.

(2) Prove $\tau(S) = S$.

(3) Prove that $|\{a \in S \mid \tau(a) = a\}| \equiv 0 \pmod{p}$.

(4) Prove that G has an element of order p .