

August, 2017

1

- (1) Show that the inequality $\log(1 - x) < -x$ holds if $0 < x < 1$.
- (2) For each natural number n , we set

$$a_n = 1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n} - \log n.$$

Show that the sequence $\{a_n\}_{n=1}^{\infty}$ is strictly monotone decreasing.

- (3) Show that the sequence $\{a_n\}_{n=1}^{\infty}$ converges.

2

Consider the function

$$f(x, y) = \frac{1}{x^2(x + y + 1)}$$

on $D = \{(x, y) \in \mathbb{R}^2 \mid 1 + |y| \leq x\}$.

- (1) Find the Jacobian determinant for the change of variables $u = x + y, v = x - y$.
- (2) For a natural number n , let $D_n = \{(x, y) \in \mathbb{R}^2 \mid 1 + |y| \leq x \leq n\}$. Find the double integral

$$\iint_{D_n} f(x, y) dx dy.$$

- (3) Show that the improper integral

$$\iint_D f(x, y) dx dy$$

converges, and find the value.

3

Let a, b, c, d be real constants. Consider the following system of linear equations in variables x, y, z, w :

$$\begin{cases} x + 2y - z + w = a \\ 2x + 4y - 2z + 2w = b \\ -2x - 4y + 3z = c \\ 3x + 6y - z + 7w = d \end{cases}$$

- (1) Find the rank of the coefficient matrix A of the system.

- (2) Find the condition on a, b, c, d under which the system has at least one solution.
- (3) Find the eigenvalues of A .
- (4) Let λ be an eigenvalue of A which is an integer. Find a basis of the eigenspace of A corresponding to λ .

4

 Consider the mathematical model of the temporal variation of population size (population density) about a predator and its prey, given by

$$\begin{aligned}\frac{dx(t)}{dt} &= f(x, y) \\ \frac{dy(t)}{dt} &= g(x, y),\end{aligned}$$

where $x(t)$ and $y(t)$ denote respectively the prey population size and the predator one at time t . The functions $f(x, y)$ and $g(x, y)$ are assumed to be continuous and differentiable in x and y .

- (1) The functions $f(x, y)$ and $g(x, y)$ necessarily satisfy the condition that $f_y(x, y) \leq 0$ and $g_x(x, y) \geq 0$. Explain the reason.
- (2) When the function $f(x, y)$ satisfies the condition that $f(0, y) > 0$, describe a possible biological assumption for this model.
- (3) Assume that there exists a constant $x_c > 0$ satisfying the following condition:

$$\begin{cases} g(x, y) < 0 & (0 \leq x < x_c, y > 0) \\ g(x, y) > 0 & (x > x_c, y > 0). \end{cases}$$

Describe a possible biological assumption for this model.

- (4) Assume that there exists a constant $y_c > 0$ satisfying the following condition:

$$g(x, y) < 0 \quad (x > 0, 0 \leq y < y_c).$$

Describe a possible biological assumption for this model.

5

 Let n and k be positive integers such that $n \geq 2k$. Let X and Y be subsets of $\mathcal{N} = \{1, 2, \dots, n\}$ such that $|X| = |Y| = k$, and let $i = |X \cap Y|$. The cardinality of a finite set A is denoted by $|A|$.

- (1) For $0 \leq j \leq k$, express

$$\left| \{Z \mid Z \subset \mathcal{N}, |Z| = k, |X \cap Z| = j\} \right|$$

in terms of n, k , and j .

(2) Assume that $0 \leq i < k$. Express

$$\left| \{Z \mid Z \subset \mathcal{N}, |Z| = k, |X \cap Z| = i + 1, |Y \cap Z| = k - 1\} \right|$$

in terms of n, k , and i .

(3) Assume that $0 \leq i < k$. Express

$$\left| \{Z \mid Z \subset \mathcal{N}, |Z| = k, |X \cap Z| = i, |Y \cap Z| = k - 1\} \right|$$

in terms of n, k , and i .

6

Let n be a natural number, and let X_1, X_2, \dots, X_n be independent identically distributed random variables obeying the uniform distribution on $[0, 1]$. Set $M_n = \max\{X_1, X_2, \dots, X_n\}$ and $L_n = \min\{X_1, X_2, \dots, X_n\}$.

- (1) For a real number x , find $F(x) = P(M_2 \leq x)$.
- (2) Find the probability density function of M_2 and calculate the mean value of M_2 .
- (3) Find the probability density function of L_n and calculate the mean value of L_n .

7

(1) Find all the poles and the residues of the rational function

$$f(z) = \frac{z^2}{(z^2 + 4)(z^2 + 5)}.$$

(2) Let γ_R be the upper half of the circle $|z| = R$ oriented anti-clockwise, namely, the part of the circle contained in $\text{Im } z \geq 0$. Show

$$\lim_{R \rightarrow +\infty} \int_{\gamma_R} f(z) dz = 0.$$

(3) By using the residue theorem, evaluate the improper integral

$$I = \int_0^{+\infty} \frac{x^2}{(x^2 + 4)(x^2 + 5)} dx.$$

8

Consider the differential equation

$$xy'' + 5y' - xy = 0$$

for a function $y = y(x)$. Let $y_1 = y_1(x)$ be a solution given by the power series

$$y_1(x) = \sum_{n=0}^{\infty} a_n x^n$$

satisfying $y_1(0) = 1$. Let $y_2 = y_2(x)$ be another solution satisfying the initial conditions

$$y_2(1) = 0, \quad y_2'(1) = y_1(1).$$

- (1) Determine y_1 and find the radius of convergence.
- (2) Introduce a function $u = u(x)$ and set $y_2 = uy_1$. Express the coefficients a_0, a_1 , and a_2 of the differential equation

$$a_2 u'' + a_1 u' + a_0 = 0$$

satisfied by u , in terms of x, y_1 , and y_1' .

- (3) Find the solution y_2 .

9

Consider the 1-form ω on $D = \{(x, y) \in \mathbb{R}^2 \mid (x, y) \neq (0, 0)\}$, defined by

$$\omega = \frac{-ydx}{x^2 + y^2} + \frac{xdy}{x^2 + y^2}.$$

- (1) Show that $d\omega = 0$.
- (2) Let (r, θ) denote the polar coordinate. Describe ω in terms of dr and $d\theta$.
- (3) Prove that there does not exist a smooth function f satisfying $\omega = df$ on D .

10

Define a mapping $f : \mathbb{Z}^3 \rightarrow \mathbb{Z}^2$ by

$$f(a, b, c) = (3a + 3c, 3b - 3c) \quad ((a, b, c) \in \mathbb{Z}^3).$$

- (1) Show that f is a homomorphism of additive groups.
- (2) Find a set of generators of the kernel of f .
- (3) Denote by $\text{Im } f$ the image of f . Show that the factor group $\mathbb{Z}^2/\text{Im } f$ is finite.
- (4) Show that $\mathbb{Z}^2/\text{Im } f$ is not cyclic.