

This exam has 6 questions, for a total of 100 points.

1. Let $f(x) = e^{-x^2}$, find

(a) (5 points)

$$\int_{-\infty}^{\infty} f(x) dx,$$

(b) (10 points) the maximum and minimum values of $f(x)$ on $[-2, 4]$,

(c) (10 points) the Taylor series expansion of $f(x)$ at $x = 0$.

2. For $a > 0$ and $n > 0$, obtain the following values

(a) (5 points) $\lim_{x \rightarrow \infty} \left(\frac{\log x}{x^n} \right)$,

(b) (10 points) $\lim_{x \rightarrow \infty} \left(\frac{a^x}{x^n} \right)$.

3. (10 points) Suppose that $g(x)$ and $h(x)$ are such that $g^2(x)$ and $h^2(x)$ are integrable on $[a, b]$. Show that

$$\left[\int_a^b g(x)h(x) dx \right]^2 \leq \left[\int_a^b g^2(x) dx \right] \left[\int_a^b h^2(x) dx \right].$$

4. (10 points) Find

$$\lim_{n \rightarrow \infty} \left\{ \frac{n}{n^2} + \frac{n}{n^2 + 1} + \cdots + \frac{n}{n^2 + (n-1)^2} \right\}.$$

5. Let $\mathbf{A} = \begin{pmatrix} 2 & 2 \\ 2 & 5 \end{pmatrix}$.

(a) (10 points) Find the eigenvalues and the corresponding eigenvectors of \mathbf{A} .

(b) (10 points) Find the eigenvalues and the corresponding eigenvectors of \mathbf{A}^{100} .

6. Using the following theorem to answer the questions.

Theorem. Let \mathbf{A} be a symmetric matrix of order $n \times n$. There exists an orthogonal matrix \mathbf{P} such that $\mathbf{A} = \mathbf{P}\mathbf{\Lambda}\mathbf{P}'$, where $\mathbf{\Lambda} = \text{Diag}(\lambda_1, \lambda_2, \dots, \lambda_n)$ is a diagonal matrix whose diagonal elements are the eigenvalues of \mathbf{A} . The columns of \mathbf{P} are the corresponding orthonormal eigenvectors of \mathbf{A} .

(a) (10 points) Find the trace and the determinant of \mathbf{A} , in terms of $\lambda_i, i = 1, \dots, n$.

(b) (10 points) If \mathbf{A} is also a positive definite matrix, show that $\lambda_i > 0, i = 1, \dots, n$.