

**1** Let  $A$  be the matrix

$$A = \begin{pmatrix} 1 & 2 & 3 \\ 1 & -2 & -1 \\ 2 & 1 & -2 \\ 3 & -1 & 1 \end{pmatrix}$$

and let  $f_A : \mathbb{R}^3 \rightarrow \mathbb{R}^4$  be the linear map defined by  $A$ . Please answer the following questions.

- (1) Find the dimension of the image  $U = f_A(\mathbb{R}^3)$ . Show your work.
- (2) Let  $(\mathbf{x}, \mathbf{u})$  denote the inner product of  $\mathbf{x}$  and  $\mathbf{u}$  in  $\mathbb{R}^4$ . Find a basis of the subspace  $U^\perp = \{\mathbf{x} \in \mathbb{R}^4 \mid (\mathbf{x}, \mathbf{u}) = 0 \ (\forall \mathbf{u} \in U)\}$ .

- (3) For given real numbers  $a, b$ , define  $\mathbf{c} = \begin{pmatrix} 1 \\ a \\ -b \\ 1 \end{pmatrix}$  and  $\mathbf{d} = \begin{pmatrix} a \\ 0 \\ b - 3a \\ 2 \end{pmatrix}$ . Find all  $a, b$

such that  $U, \mathbf{c}$ , and  $\mathbf{d}$  span  $\mathbb{R}^4$ .

**2**

In this problem, all matrices and vectors have real entries. The norm of the vector  $\mathbf{v}$  is denoted by  $\|\mathbf{v}\|$ . Please answer the questions below.

- (1) Find all eigenvalues and eigenvectors of the following matrix. Eigenvectors should be given as unit vectors with non-negative first component.

$$A = \begin{pmatrix} 3 & 1 & 1 \\ 1 & 3 & 1 \\ 1 & 1 & 5 \end{pmatrix}$$

- (2) Show that if  $\mathbf{x} \in \mathbb{R}^3$  and  $\mathbf{x} \neq \mathbf{0}$ , then  $A\mathbf{x} \neq \mathbf{0}$ .
- (3) Let  $\lambda_1, \lambda_2, \lambda_3$  ( $\lambda_1 > \lambda_2 > \lambda_3$ ) be the eigenvalues and  $\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3$  the corresponding eigenvectors found in (1), and for  $\mathbf{x} \neq \mathbf{0}$ , let

$$F(\mathbf{x}) = \frac{A\mathbf{x}}{\|A\mathbf{x}\|}.$$

Given  $a_1, a_2, a_3 \in \mathbb{R} \setminus \{0\}$ , let  $\{\mathbf{x}_n\}_{n=0}^{\infty}$  be the sequence of vectors recursively defined by

$$\mathbf{x}_0 = a_1\mathbf{e}_1 + a_2\mathbf{e}_2 + a_3\mathbf{e}_3$$

$$\mathbf{x}_{n+1} = F(\mathbf{x}_n) \quad (n \geq 0).$$

Express the coefficients in writing  $\mathbf{x}_n$  as a linear combination of  $\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3$  in terms of  $a_1, a_2, a_3$ .

- (4) Show that the limit  $\lim_{n \rightarrow \infty} \mathbf{x}_n$  of the sequence  $\{\mathbf{x}_n\}_{n=0}^{\infty}$  in (3) exists and is an eigenvector for  $A$ .

**3** Please answer the following questions.

(1) Find the 3rd order Taylor expansion at the origin and with respect to  $x, y$  of the two-variable function  $(1 + x \sin y)^{-1}$ .

(2) Let  $f(x, y, z) = \frac{3}{1+x^2} \log(1+e^y+z^2) - y$  ( $x, y, z \in \mathbb{R}$ ), let  $a$  be a real number, and define

$$F(t) = f(a \cos t, a \sin t, t^2) \quad (t \in \mathbb{R}).$$

Find all  $a$  for which  $F'(0) = 0$ .

(3) Find the value of the double integral

$$\iint_D \frac{|x|}{(x^2 + y + 1)^2} dx dy$$

over the region  $D = \{(x, y) \in \mathbb{R}^2 \mid 0 \leq y \leq x^2 \leq 1\}$  in the plane.

**4** Let  $f(x, y)$  be the function defined on  $\mathbb{R}^2$  by the formula

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

Please answer the following questions.

(1) A critical point for  $f(x, y)$  is a point  $(a, b)$  such that  $\frac{\partial f}{\partial x}(a, b) = 0$  and  $\frac{\partial f}{\partial y}(a, b) = 0$ .

Find all critical points for  $f(x, y)$ .

(2) If  $R > 0$ , and if  $D_R = \{(x, y) \mid x^2 + y^2 \leq R^2\}$  is the closed disc of radius  $R$ , then show that the maximum value and minimum value of  $f(x, y)$  on  $D_R$  exist. Show also that for  $R$  sufficiently large, these also the maximum value and minimum value of  $f(x, y)$  on  $\mathbb{R}^2$ .

(3) Find the maximum value and minimum value of  $f(x, y)$  on  $\mathbb{R}^2$  and find the points where these are attained.