

Selection Examination for the Training Program

Mathematics

1 (THIS QUESTION MUST BE ANSWERED)

Let f_n be a function on $(-1, 1)$ defined by

$$f_n(x) = \sin(n \arcsin(x)),$$

where n is an arbitrary non-negative integer.

Answer the following questions.

- (i) Calculate f'_n , where f'_n means the first derivative of f_n with respect to x .
- (ii) Prove that f_n satisfies the following differential equation:

$$(1 - x^2)f''_n(x) - xf'_n(x) + n^2f_n(x) = 0, \quad \forall x \in (-1, 1).$$

- (iii) For any non-negative integer m , calculate the m -th order differential coefficient $f_n^{(m)}(0)$.

2 (THIS QUESTION MUST BE ANSWERED)

Let \mathbb{P}^3 be a set of all real polynomials of degree less than or equal to three. Prove or disprove that the following W is a linear subspace of \mathbb{P}^3 . Moreover, if W a linear subspace of \mathbb{P}^3 then calculate the basis of W .

- (i) $W = \{f \in \mathbb{P}^3 ; f(0) = 0, f(1) = 1\}$.
- (ii) $W = \{f \in \mathbb{P}^3 ; f(0) = 0, f'(0) = 0\}$.
- (iii) $W = \{f \in \mathbb{P}^3 ; xf'(x) - 2f(x) = 0\}$.

3 (Selection problem)

Let z_n be a sequence in \mathbb{C} for which there exists a positive integer N such that $\sup_{n \geq N} \frac{|z_{n+1}|}{|z_n|} < 1$. Let $\alpha_N = \sup_{n \geq N} \frac{|z_{n+1}|}{|z_n|}$.

Answer the following questions.

(i) Prove that

$$|z_n| \leq \alpha_N^{n-N} |z_N|, \quad \forall n \geq N.$$

(ii) Prove that

$$\sum_{n=N}^{\infty} |z_n| \leq \frac{|z_N|}{1 - \alpha_N}.$$

(iii) Let S_N and S be defined by

$$S_N = \sum_{n=1}^N (-1)^{n-1} \frac{(1+i)^{2n-1}}{(2n-1)!} \quad \text{and} \quad S = \lim_{N \rightarrow \infty} S_N,$$

respectively. Here, i is an imaginary unit. Calculate a natural number N for which $|S - S_{N-1}|$ becomes at least 10^{-2} or less.

4 (Selection problem) Let λ be a positive constant. We consider the following forced vibration model:

$$\begin{cases} \frac{d^2 u}{dt^2}(t) + \lambda^2 u(t) = \lambda^2 \cos(t), & \forall t > 0, \\ u(0) = \frac{du}{dt}(0) = 0. \end{cases}$$

Answer the following questions.

(i) Calculate the general solution of the following:

$$\frac{d^2 v}{dt^2}(t) + \lambda^2 v(t) = 0, \quad \forall t > 0.$$

(ii) Solve u .

(iii) What is the condition on λ so that the amplitude of u growth as $t \rightarrow \infty$?
Moreover, calculate the growth order of $|u|$ for t .

5 (Selection problem)

Let a and b be real constants satisfying $-\infty < a < b < \infty$. s_n is defined by

$$s_n(x) = \sqrt{\frac{2}{b-a}} \sin\left(\frac{x-a}{b-a}n\pi\right)$$

for arbitrary positive integer n .

Answer the following questions.

(i) Prove that s_n satisfies the following ordinary differential equation:

$$s_n''(x) = -\left(\frac{n\pi}{b-a}\right)^2 s_n(x), \quad \forall x \in (a, b)$$

and boundary conditions:

$$s_n(a) = s_n(b) = 0$$

for arbitrary positive integer n .

(ii) Let α_n be a positive constants for arbitrary positive integer n . Solve the following initial value problem:

$$\begin{cases} \frac{df_n}{dt}(t) = -\alpha_n^2 f_n(t), & \forall t \in (0, \infty), \\ f_n(0) = 1. \end{cases}$$

(iii) Let β_n be real constants satisfying $\sum_{n=1}^{\infty} n^2 |\beta_n| < \infty$. Solve the following initial-boundary value problem:

$$\begin{cases} \frac{\partial u}{\partial t}(x, t) - \frac{\partial^2 u}{\partial x^2}(x, t) = 0, & \forall (x, t) \in (a, b) \times (0, \infty), \\ u(a, t) = u(b, t) = 0, & \forall t \in (0, \infty), \\ u(x, 0) = \sum_{n=1}^{\infty} \beta_n s_n(x), & \forall x \in (a, b). \end{cases}$$

6 (Selection problem)

Let P_n be a polynomial of degree n defined by

$$P_n(x) = \frac{1}{2^n n!} \left(\frac{d}{dx} \right)^n (x^2 - 1)^n$$

where n is an arbitrary non-negative integer. These P_n 's satisfy

$$\int_{-1}^1 P_m(x) P_n(x) dx = \begin{cases} \frac{2}{2n+1}, & \text{if } m = n, \\ 0, & \text{if } m \neq n. \end{cases}$$

All roots of P_n exist in $(-1, 1)$ and these are simple.

Answer the following questions.

- (i) For $f(x) = 5x^5 - 8x^3 + 2x^2$, calculate the polynomial quotient of q and the polynomial remainder r related to P_3 by

$$f(x) = P_3(x)q(x) + r(x).$$

- (ii) Let $\{\xi_i\}_{i=1}^n$ be the roots of P_n . Let $\{\phi_i\}_{i=1}^n$ and $\{w_i\}_{i=1}^n$ be polynomials of degree $n-1$ whose integrals are defined by

$$\phi_i(x) = \prod_{\substack{j=1 \\ i \neq j}}^n \frac{x - \xi_j}{\xi_i - \xi_j}, \quad w_i = \int_{-1}^1 \phi_i(x) dx, \quad \forall i \in \{1, 2, \dots, n\},$$

respectively. For an arbitrary polynomial f of degree less than or equal to $2n-1$, prove the following equation:

$$\int_{-1}^1 f(x) dx = \sum_{i=1}^n f(\xi_i) w_i.$$

- (iii) Let $\{\xi_i\}_{i=1}^3$ be the roots of P_3 satisfying $-1 < \xi_1 < \xi_2 < \xi_3 < 1$. Then,

$$w_1 = \frac{5}{9}, \quad w_2 = \frac{8}{9}, \quad w_3 = \frac{5}{9}$$

are satisfied. Calculate $\log(2)$ up to four decimal places. You do not have to prove that the approximate value is correct up to four decimal.