



All questions may be attempted but only marks obtained on the best five solutions will count. The use of an electronic calculator is **not** permitted in this examination.

1. Let  $V$  be the set of vectors  $\mathbf{x} \in \mathbb{R}^5$  satisfying the following system of equations

$$\begin{cases} x_1 + x_2 - x_3 - x_4 & = 0 \\ x_1 + x_2 & + x_4 + x_5 = 0 \end{cases}$$

Find  $\dim(V)$  and write down a basis for  $V$ .

By applying the Gram-Schmidt process, find an orthonormal basis for  $V$ .

2. The Fourier series of a real valued function  $f$  defined on  $[-\pi, \pi]$  is

$$f(x) = C(f) + \sum_{m \geq 1} A_m(f) \cos(mx) + \sum_{m \geq 1} B_m(f) \sin(mx).$$

i) Write down the formulae which express the Fourier coefficients  $A_m(f)$ ,  $B_m(f)$ ,  $C(f)$  as integrals involving  $f$ .

ii) Show that

$$B_m(x^{2n+1}) = (-1)^{m+1} \frac{2\pi^{2n}}{m} + \left( \frac{2n+1}{m} \right) A_m(x^{2n}).$$

iii) What can one say about  $A_m(x^{2n+1})$ ,  $C(x^{2n+1})$ ?

iv) The Fourier series of  $f(x) = x^2$  is

$$x^2 = \frac{\pi^2}{3} + \sum_{m \geq 1} (-1)^m \frac{4}{m^2} \cos(mx).$$

Find the Fourier series of  $g(x) = x^3$ .

3. Find an orthogonal basis for  $\mathbb{R}^3$  consisting of eigenvectors of the following matrix

$$A = \begin{pmatrix} 3 & 5 & 0 \\ 5 & 3 & 12 \\ 0 & 12 & 3 \end{pmatrix}$$

Hence find an invertible matrix  $P$  such that  $P^{-1}AP$  is diagonal.

If your matrix  $P$  is not orthogonal, show how to modify it until it becomes orthogonal.

4. If  $f\left(\begin{matrix} x_1 \\ x_2 \end{matrix}\right)$  is a real valued function of two real variables  $x_1, x_2$ , explain what is meant by saying that

$$\mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \text{ is a nondegenerate critical point of } f.$$

List the possible types of nondegenerate critical points, together with numerical criteria which allow one to distinguish between them.

$$\text{Let } f\left(\begin{matrix} x_1 \\ x_2 \end{matrix}\right) = \exp(x_1^2 + x_1x_2 + x_2^2 + 3x_1).$$

Show that  $f$  has precisely one critical point. Find it. Show it is nondegenerate and find its type.

5. Explain what is meant by the commutator  $[L_1, L_2]$  of linear operators  $L_1, L_2$ . Find expressions for

i)  $\left[ \frac{d}{dx}, x^2 \right];$

ii)  $\left[ \frac{d^2}{dx^2}, \exp(x) \right];$

iii)  $\left[ x_1^3 \frac{\partial}{\partial x_2}, x_2^3 \frac{\partial}{\partial x_1} \right];$

iv)  $\left[ x_1 \frac{\partial}{\partial x_2}, x_2 \frac{\partial}{\partial x_3} \right].$

6. Find a particular solution to the differential equation

$$\frac{d^2y}{dx^2} + \frac{3dy}{dx} - 10y = 10x^3 - 9x^2 + 4x - 3.$$

Hence write down the general solution.

A solution  $y(x)$  to the above equation satisfies

$$y(0) = 7; y'(0) = -1.$$

Write down the explicit form of  $y(x)$ , and calculate

i)  $y(1)$  and

ii)  $y''(0)$ .

7. By means of transformation to polar coordinates

$$x_1 = r \cos(\theta) ; x_2 = r \sin(\theta)$$

find expressions for the following differential operators:

$$\text{i) } \frac{\partial}{\partial x_1} ; \text{ ii) } \frac{\partial}{\partial x_2} ; \text{ iii) } x_1 \frac{\partial}{\partial x_2} - x_2 \frac{\partial}{\partial x_1}.$$

A function  $f\left(\begin{smallmatrix} x_1 \\ x_2 \end{smallmatrix}\right)$  takes the form

$$f\left(\begin{smallmatrix} x_1 \\ x_2 \end{smallmatrix}\right) = r^2 h(\theta)$$

and satisfies

$$\left(x_1 \frac{\partial}{\partial x_2} - x_2 \frac{\partial}{\partial x_1}\right) f\left(\begin{smallmatrix} x_1 \\ x_2 \end{smallmatrix}\right) = x_1^2 + x_2^2.$$

Find  $h(\theta)$  if  $f\left(\begin{smallmatrix} 1 \\ 0 \end{smallmatrix}\right) = \pi$