

I. Required problems.

1. Suppose V and W are finite-dimensional vector spaces and $F: V \rightarrow W$ is any linear map. The *rank* of F is the dimension of its image, and the *nullity* of F is the dimension of its kernel.

(a) Show that there are bases $\{E_1, \dots, E_n\}$ for V and $\{E'_1, \dots, E'_m\}$ for W with respect to which the matrix of F has the block form

$$\begin{pmatrix} I_r & 0 \\ 0 & 0 \end{pmatrix},$$

where I_r is the $r \times r$ identity matrix and r is the rank of F .

(b) Prove the *rank-nullity law*:

$$\text{rank } F + \text{nullity } F = \dim V.$$

2. Let $F: \mathbf{R}^n \rightarrow \mathbf{R}^m$ and $G: \mathbf{R}^m \rightarrow \mathbf{R}^p$ be linear maps. Show that

$$\begin{aligned} |F(x)| &\leq |F| |x|, \\ |F \circ G| &\leq |F| |G|, \end{aligned}$$

where

$$|F| = \sqrt{\sum_{i,j} (F_i^j)^2}$$

and $|G|$ is defined similarly. (Here F_i^j are the matrix entries of F with respect to the standard bases.)

3. Suppose $f_i: A \rightarrow \mathbf{R}$ is a sequence of real-valued continuous functions defined on a set $A \subset \mathbf{R}^n$.

(a) Prove the *Weierstrass M-test*: if there exist positive real numbers M_i such that $\sup_A |f_i| \leq M_i$ and $\sum_i M_i$ converges, then $\sum_i f_i$ converges uniformly on A .

(b) If $f_i \rightarrow f$ uniformly on A , prove that f is continuous.

(c) If $A = [a_1, b_1] \times \dots \times [a_n, b_n]$ is a closed n -dimensional rectangle and $f_i \rightarrow f$ uniformly on A , prove that

$$\lim_{i \rightarrow \infty} \int_A f_i dx^1 \cdots dx^n = \int_A f dx^1 \cdots dx^n.$$

- (d) If A is open, each f_i is of class C^1 , $f_i \rightarrow f$ pointwise on A , and $\partial f_i / \partial x^j \rightarrow g$ uniformly on A , prove that $\partial f / \partial x^j$ exists and

$$\frac{\partial f}{\partial x^j} = \lim_{i \rightarrow \infty} \frac{\partial f_i}{\partial x^j}.$$

4. Let $f: U \rightarrow \mathbf{R}$ be a smooth function on a convex open set $U \subset \mathbf{R}^n$. Prove *Taylor's formula with remainder*: for any $a \in U$,

$$f(x) = f(a) + \frac{\partial f}{\partial x^i}(a)(x^i - a^i) + g_i(x)(x^i - a^i),$$

(using the summation convention) where $g_i: U \rightarrow \mathbf{R}$ are smooth functions that vanish at a . [Hint: apply the fundamental theorem of calculus, the chain rule, and Problem 5 to

$$\int_0^1 \frac{\partial}{\partial t} f(a + t(x - a)) dt.]$$

II. Optional problems.

5. Let $U \subset \mathbf{R}^n$ be an open set, $a, b \in \mathbf{R}$, and let $f: U \times [a, b] \rightarrow \mathbf{R}$ be a smooth function. Define $F: U \rightarrow \mathbf{R}$ by

$$F(x) = \int_a^b f(x, t) dt.$$

Show that F is smooth, and its derivatives can be computed by differentiating under the integral sign:

$$\frac{\partial F}{\partial x^i}(x) = \int_a^b \frac{\partial f}{\partial x^i}(x, t) dt.$$