

Applied Analysis Preliminary Exam

10.00am{1.00pm, August 20, 2013

Problem 1: Show that the non-linear integral equation:

$$f(x) = \cos^2(x) + \int_0^x e^{-2(x-s)} f(s) ds, \quad x \in [0, \infty)$$

has a solution in $C^1([0, \infty), \mathbb{R})$.

Problem 2: Calculate the limit. **Justify** your answer.

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n \sin\left(\pi \sqrt{\frac{k}{n}}\right) \frac{1}{\sqrt{kn}}.$$

Problem 3: Given a self-adjoint compact operator $A : \ell^2 \rightarrow \ell^2$, we define, for $\lambda \in \mathbb{R}$,

$$E_\lambda = \overline{\text{Span}\{x \in \ell^2 \mid Ax = \mu x \text{ for some } \mu \leq \lambda\}}$$

and let

$$E^\lambda = E_\lambda^\perp$$

denote the orthogonal complement of E_λ .

- (a) Show that E^1 is finite dimensional and A maps it to itself.
- (b) In general, for what kind of value λ can you guarantee that:
 - (1) E_λ is finite dimensional
 - (2) E_λ is infinite dimensional
 - (3) E^λ is finite dimensional
 - (4) E^λ is infinite dimensional

Problem 4: Let H be a Hilbert space with an orthonormal basis $(\varphi_j)_{j=1}^\infty$. Suppose further that $(\lambda_j)_{j=1}^\infty$ is a sequence of non-negative real numbers such that $\lambda_j \rightarrow \infty$ as $j \rightarrow \infty$. Define for any finite positive integer n , the operator $A_n(t) \in \mathcal{B}(H)$ via

A_n