

Due : May 30th, 11am 2019

Instructions: This is worksheet 1 in the follow up school on SWMS-2018. Solve as many questions as you can. Please work by yourself and write down complete solutions to each of the problems. **Do NOT copy someone else's solution and from the internet.** Begin each new problem on a new page and your NAME on every page. Please scan and email your solutions via email on May 30th, 2019, 11am.

Real Analysis

Let us introduce **Logical Notation:**

- \forall to mean for all;
- \exists to mean there exists;
- \implies to mean implies; and
- \iff to mean equivalent.

Here is an example of usage of notation:

Statement : For all $\epsilon > 0$ there is an N such that for all $n \geq N$, $a_n \in (a - \epsilon, a + \epsilon)$.

Statement in logical Notation: $\forall \epsilon > 0, \exists N$ such that $\forall n \geq N, a_n \in (a - \epsilon, a + \epsilon)$.

A sequence $\{a_n\}_{n \geq 1}$ is a function $a : \mathbb{N} \rightarrow \mathbb{R}$. We shall denote this function in short as, “a sequence $\{a_n\}_{n \geq 1}$.”

1. We say $\lim_{n \rightarrow \infty} a_n = a$ if

For every $\epsilon > 0$ there exists $N > 0$ such that $|a_n - a| < \epsilon$ whenever $n \geq N$.

- (a) Provide an example of sequence that converges to a .
 - (b) Write a logical statement that is equivalent to saying $\lim_{n \rightarrow \infty} a_n \neq a$
 - (c) Provide an example of sequence that does not converges to a .
 - (d) Provide an example of sequence that does not converges to any real number.
 - (e) Write a logical statement that is equivalent to saying that the sequence a_n does not converge to any real number.
2. A sequence $\{a_n\}$ is a bounded sequence if there is a $M > 0$ such that a_n is in the interval $(-M, M)$ for all $n \in \mathbb{N}$.
 - (a) Write a logical statement that is equivalent to saying that the sequence a_n is bounded.
 - (b) Provide an example of a bounded sequence: which converges and which does not converge.
 - (c) Write a logical statement that is equivalent to saying that the sequence a_n is not bounded.
 - (d) Write a logical statement that is equivalent to saying that the sequence a_n diverges to ∞ .
 - (e) Write a logical statement that is equivalent to saying that the sequence a_n diverges to $-\infty$.
 - (f) Provide an example of a sequence : that is not bounded and diverges to $+\infty$; that is not bounded diverges to $-\infty$; and that is not bounded and neither diverges to $\pm\infty$.

- (g) Provide an example (if any) of an unbounded sequence that converges to 0.
3. Find an example of a sequence that satisfies the below statements and then write the below statements using logical notation:
- For every $\epsilon > 0$ there are *infinitely many* n such that distance of a_n to 0 is less than ϵ .
 - For every $\epsilon > 0$ *for all but finitely many* n the distance of a_n to 0 is less than ϵ .
 - For every $\epsilon > 0$, all but finitely many elements of the sequence a_n are below $11 + \epsilon$ and infinitely many above $11 - \epsilon$.
4. Provide two examples (if any) of sequences $\{a_n\}$ that satisfy each of the statements below.
- A sequence that converges to 0 which has the property that infinitely many elements are negative numbers and infinitely many elements are positive numbers.
 - A non-constant sequence that does not converge.
 - For all $\epsilon > 0$, there are infinitely many $n \in \mathbb{N}$ such that

$$|a_n - L| < \epsilon$$

for $L = -1, 0, 3$ and $a_n \notin \{-1, 0, 3\}$ for infinitely many $n \in \mathbb{N}$.

- A sequence that converges to 0 which has the property that all but finitely many elements are negative.
- For all $\epsilon > 0$, for all but finitely many $n \in \mathbb{N}$ $a_n < 5 + \epsilon$ and $a_n > -11 - \epsilon$.
- For all $M > 0$:
there are infinitely many $n \in \mathbb{N}$ such that $a_n > M$ and
there are infinitely many $n \in \mathbb{N}$ such that $a_n < -M$.

Negation of statement A: a statement B whose assertion specifically denies the truth of statement A.

5. Negate the below statements and express the negations in English avoiding the use of negation words whenever possible.
- All classrooms in the ICTS main building have at least one chair that is broken.
 - No classroom in the ground floor has only chairs that are not broken.
 - Every student in this class has taken Mathematics or Physics in Class XII.
 - Every student in this class has taken Mathematics and Biology in Class XII.
 - In every batch of SWMS there is a student who has taken neither Mathematics nor Biology in high school.
6. Let us define the following terms:-
- $S \subseteq \mathbb{R}$ is bounded if there exists M such that $|x| \leq M$ for all $x \in S$.
 - $f : \mathbb{R} \rightarrow \mathbb{R}$ is bounded if there exists M such that $|f(x)| \leq M$ for all $x \in \mathbb{R}$.
 - f is increasing (or strictly increasing) if $f(x) < f(y)$ whenever $x < y$.
 - f is nondecreasing (or weakly increasing) if $f(x) \leq f(y)$ whenever $x < y$.
 - f is decreasing (or strictly decreasing) if $f(x) > f(y)$ whenever $x < y$.
 - f is nonincreasing (or weakly decreasing) if $f(x) \geq f(y)$ whenever $x < y$.
- Provide an example of a set $S \subseteq \mathbb{R}$ that is bounded and $f : \mathbb{R} \rightarrow \mathbb{R}$ that is bounded.
 - Write a logical statement that is equivalent to saying $f : \mathbb{R} \rightarrow \mathbb{R}$ is not bounded.
 - Write a logical statement that is equivalent to saying $S \subseteq \mathbb{R}$ is not bounded.
 - Provide an example of a set $S \subseteq \mathbb{R}$ that is not bounded and $f : \mathbb{R} \rightarrow \mathbb{R}$ that is not bounded.

- (e) If $f : \mathbb{R} \rightarrow \mathbb{R}$ is unbounded then construct a sequence $\{a_n\}$ such that $\lim_{n \rightarrow \infty} |f(a_n)| = \infty$
7. Let A, B, C be non-empty sets. Let $f : A \rightarrow B$, $g : B \rightarrow C$ and $h : A \rightarrow C$ given by $h = g \circ f$. Decide which of the following statements are true or false.
- If f and g are injective, then h is injective.
 - If f and g are surjective, then h is surjective.
 - If h is injective, then f is injective.
 - If h is injective, then g is injective.
 - If h is surjective, then f is surjective.
 - If h is surjective, then g is surjective.

Probability

8. Suppose that n people, of which k are men, are arranged at random in a line. What is the probability that all the men end up standing next to each other?
9. An assembler of electric fans uses motors from two sources. Company A supplies 90% of the motors, and company B supplies the other 10%. Suppose that 5% of the motors supplied by company A are defective and that 3% of the motors supplied by company B are defective. An assembled fan is found to have a defective motor. What is the probability that this motor was supplied by company B ?
10. Solve the following questions and giving **reasons** for your answer.

- (a) Let X be a discrete random variable. Which of the following functions can represent the distribution function F of X :-

<p>(i)</p> $F(x) = \begin{cases} 0 & x \leq -1 \\ 0.6 & -1 < x < 1 \\ 1 & x \geq 1 \end{cases}$	<p>(ii)</p> $F(x) = \begin{cases} 0 & x < 0 \\ 0.5 & 0 \leq x < 1 \\ 1 & x \geq 1 \end{cases}$	<p>(iii)</p> $F(x) = \begin{cases} 0 & x < 0 \\ 0.4 & 0 \leq x < 1 \\ 0.3 & 1 \leq x < 2 \\ 1 & x \geq 2 \end{cases}$
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- (b) Decide whether the following statement is true:- “If A , B , and C are pairwise independent events then they are independent events.”
- (d) Let $X \stackrel{d}{=} \text{Binomial}(36, \frac{1}{2})$. Let $\Phi(t) = \int_{-\infty}^t dt \frac{e^{-\frac{x^2}{2}}}{\sqrt{2\pi}}$. Find the r, s, t, u, v so that the following approximations are valid:
- $P(3 \leq X \leq 20) \approx \Phi(r) - \Phi(s)$
 - $P(X = 20) \approx \frac{e^{-t} u^{20}}{v}$
11. Let X be a Geometric ($\frac{1}{2}$) random variable and Y be an independent Geometric($\frac{1}{2}$) random variable. Let $W = \max\{X, Y\}$. Find the distribution of W .
12. A box contains 10 coins, of which 5 are fair and 5 are biased to land heads with probability 0.7. A coin is drawn from the box and tossed once.
- What is the chance that it will land a head?
 - Suppose that the coin drawn landed a head. Given this information, what is the conditional probability that if I draw another coin from the box (without replacing the first coin), then that coin will be a fair coin?

13. Let X_1, \dots, X_n, \dots be a sequence of independent and identically distributed random variables, with $E(X_i) = 10$ and $V(X_i) = 1$.
 - (a) State the weak law of large numbers for the above mentioned sequence X_1, \dots, X_n, \dots .
 - (b) Let $T_n = \frac{10}{n} \sum_{i=1}^n (30 + X_i)$. Does T_n converge to something and if so what is type of convergence?
14. Let X be a $\Gamma(4, 2)$ random variable with moment generating function $M_X(t)$. Let Y be another random variable with moment generating function $M_Y(t)$. Suppose $M_X(t) = M_Y(4t)$, then
 - (a) Find the relationship between X and Y .
 - (b) Find the probability density function of Y .
15. Waiting times at a service counter in a pharmacy are exponentially distributed with a mean of 10 minutes.
 - (a) What is the probability that one customer has to wait for more than 10 minutes?
 - (b) Let 100 customers come to the service counter in a day. Let S_{100} be the number of customers that wait for more than 10 minutes.
 - (i) Write out the probability mass function of S_{100} .
 - (ii) Using the central limit theorem, approximate the probability that at least half of the customers that arrive in a day must wait for more than 10 minutes. Please explain clearly how the central limit theorem is used in the solution.
16. Let X and Y be independent random variables each geometrically distributed with parameter p .
 - (a) Find $P(\min(X, Y) = X)$.
 - (b) Find the distribution of $X + Y$.
 - (c) Find $P(Y = y | X + Y = z)$.

Algebra

17. Let G_1 be a group of order 21 and G_2 be a group of order 49. Suppose G_1 does not contain a normal subgroup of order 3. Find all homomorphisms between G_1 and G_2 .
18. Let $(\mathbb{Q}, +)$ be the additive group of rational numbers and let (\mathbb{Q}^+, \times) be the multiplicative group of positive rational numbers. Prove that they are not isomorphic as groups.
19. Prove that every finite group having more than two elements has a nontrivial automorphism.
20. Let G be a group of order p^n , where p is a prime, $n \geq 1$. Show that a subgroup of index p in G is normal.

Vector Spaces

21. Let $\mathcal{P}_2(\mathbb{R})$ be the vector space over \mathbb{R} consisting of all polynomials with real coefficients of degree 2 or less. Let $B = \{1, x, x^2\}$ be a basis of the vector space $\mathcal{P}_2(\mathbb{R})$. For each linear transformation $T: \mathcal{P}_2(\mathbb{R}) \rightarrow \mathcal{P}_2(\mathbb{R})$ defined below, find the matrix representation of T with respect to the basis B . For $f(x) \in \mathcal{P}_2(\mathbb{R})$, define T as follows.
 - (a) $T(f(x)) = \frac{d^2}{dx^2} f(x) - 3 \frac{d}{dx} f(x)$,
 - (b) $T(f(x)) = \int_{-1}^1 (t - x)^2 f(t) dt$.

22. Let V be the vector space of all 3×3 real matrices. Let

$$A = \begin{bmatrix} a & 0 & 0 \\ 0 & b & 0 \\ 0 & 0 & c \end{bmatrix},$$

where a, b, c are distinct real numbers. Define

$$W = \{B \in V \mid AB = BA\}.$$

- (i) Show that W is a subspace of V .
- (ii) Find the dimension of W .

23. Show that $\{a, b, c\}$ is a basis of \mathbb{R}^3 where

$$a = (-1, 1, 1), b = (1, -1, 1), c = (1, 1, -1).$$

Let $f : \mathbb{R}^3 \rightarrow \mathbb{R}^4$ be the linear transformation such that
 $f(a) = (1, 0, 1, \lambda)$, $f(b) = (0, 1, -1, 0)$, $f(c) = (1, -1, \lambda, -1)$.

- (i) Determine $f(x, y, z)$ for all $(x, y, z) \in \mathbb{R}^3$.
- (ii) For which values of λ is f injective?
- (iii) Consider the subspace W of \mathbb{R}^4 given by $W = \text{Span} \{f(a), f(b)\}$. Determine $\dim(W)$ when $\lambda = -1$.

24. For the matrix

$$A = \begin{bmatrix} 2 & 0 & 4 \\ 3 & -4 & 12 \\ 1 & -2 & 5 \end{bmatrix}$$

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