

中央研究院數學研究所

招考八十四年度研習員筆試試題

及錄取名單

試題：

1. (a) Let $p_i > 0, q_i > 0, i = 1, \dots, n$ and $\sum_{i=1}^n p_i = \sum_{i=1}^n q_i = 1$. Then

$$-\sum_{i=1}^n p_i \log p_i \leq -\sum_{i=1}^n p_i \log q_i$$

with equality iff $p_i = q_i$ for all i .

- (b) Use (a) to prove the inequality between the arithmetic and geometric means: Let x_1, \dots, x_n be arbitrary positive numbers, let $a_1, \dots, a_n > 0$ and $\sum_{i=1}^n a_i = 1$. Then

$$x_1^{a_1} x_2^{a_2} \cdots x_n^{a_n} \leq \sum_{i=1}^n a_i x_i$$

with equality iff all x_i are equal.

- (c) Let $f : [0, 1] \rightarrow R$ be a continuous function. Prove the following continuous version of the inequality between the arithmetic and geometric means

$$\exp \int_0^1 f(x) dx \leq \int_0^1 \exp f(x) dx.$$

2. Find the conditions for α, β , such that

$$\int_0^\infty \frac{e^{-x} dx}{x^\alpha + x^\beta}, \text{ converge.}$$

3. Prove or disprove (give a counterexample) the following statements:

(a) $\sum_{n=1}^{\infty} a_n < +\infty, a_n \geq 0$ implies $\lim_{n \rightarrow \infty} a_n = 0$.

(b) $\int_0^{\infty} f(x)dx < +\infty$ where $f : [0, \infty) \rightarrow R$ be a nonnegative continuous function implies $\lim_{x \rightarrow \infty} f(x) = 0$.

4. Let f_n be a bounded sequence of holomorphic functions on the unit disk Δ in C such that

$$\lim_{n \rightarrow \infty} f_n^{(k)}(0) = 0 \text{ for all } k.$$

Show that $f_n \rightarrow 0$ uniformly on any compact subset of Δ .

5. Let M be an $n \times n$ matrix over C

(a) State a necessary and sufficient condition for M to be diagonalizable over C .

(b) Prove your statement.

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