

1. If  $V$  and  $W$  are 3-dimensional subspaces of  $\mathbb{R}^5$ , what are all the possible dimensions of  $V \cap W$ ?
2. For what value(s) of the parameter  $k$ , will the following system of equations have infinitely many solutions?

$$\begin{aligned}kx + y + z &= 1 \\x + ky + z &= k \\x + y + kz &= k^2\end{aligned}$$

3. Find the product of all the eigenvalues of the matrix  $3\mathbf{I} + \mathbf{A} + \mathbf{A}^2$  where  $\mathbf{I}$  is the identity matrix of dimension  $3 \times 3$  and

$$\mathbf{A} = \begin{pmatrix} 1 & 4 & 6 \\ 0 & 2 & 5 \\ 0 & 0 & 3 \end{pmatrix}$$

4. A real square  $n \times n$  matrix  $\mathbf{A}$  is said to be skew-symmetric if  $\mathbf{A} = -\mathbf{A}^T$ . What is the dimension of the vector space of real skew-symmetric matrices of size  $n \times n$ ?
5. Determine all the values of a real number  $x$  such that the following matrix is nonsingular.

$$\mathbf{A} = \begin{pmatrix} 1 & 1 & -1 \\ 0 & 1 & 2 \\ 1 & 1 & x \end{pmatrix}$$

6. Let  $\mathbf{A}$  and  $\mathbf{B}$  be  $3 \times 3$  real matrices and let  $\mathbf{C} = \mathbf{A} - 3\mathbf{B}$ . If

$$\mathbf{A} \begin{pmatrix} 1 \\ 3 \\ 5 \end{pmatrix} = \mathbf{B} \begin{pmatrix} 3 \\ 9 \\ 15 \end{pmatrix}$$

then what is the minimum dimension of the null space of the matrix  $\mathbf{C}$ ?

7. Let  $\mathbf{A}$ ,  $\mathbf{B}$ ,  $\mathbf{C}$  be  $n \times n$  invertible real matrices. Simplify the expression

$$\mathbf{C}^{-1}(\mathbf{A}\mathbf{B}^{-1})^{-1}(\mathbf{C}\mathbf{A}^{-1})^{-1}$$

8. Two eigenvalues of a  $3 \times 3$  real matrix  $\mathbf{P}$  are  $(2 + \sqrt{-1})$  and 3. What is the value of the sum of all the eigenvalues of  $\mathbf{P}$ ?
9. Consider the matrix  $\mathbf{A} = \mathbf{u}\mathbf{v}^T$ , where  $\mathbf{u} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$ ,  $\mathbf{v} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ . Note  $\mathbf{v}^T$  denotes the transpose of  $\mathbf{v}$ . If  $\lambda_1$  and  $\lambda_2$  are the eigenvalues of  $\mathbf{A}$  such that  $\lambda_1 < \lambda_2$ , what is the value of  $\lambda_2 - \lambda_1$ ?
10. Let  $f : \mathbb{R}^2 \rightarrow \mathbb{R}$  be defined as

$$f(x, y) = \begin{pmatrix} x & y \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} + \begin{pmatrix} 1 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$$

Define the matrix  $\mathbf{H}$  evaluated at  $\begin{pmatrix} a \\ b \end{pmatrix}$  as

$$\mathbf{H} = \left( \begin{array}{cc} \frac{\partial^2 f}{\partial x^2} & \frac{\partial^2 f}{\partial x \partial y} \\ \frac{\partial^2 f}{\partial y \partial x} & \frac{\partial^2 f}{\partial y^2} \end{array} \right) \Big|_{(x=a, y=b)}$$

Find the largest eigenvalue of  $\mathbf{H}$  evaluated at  $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$ .

11. Let  $f(x) = a_1 e^{|x|} + a_2 |x|^5$  where  $a_1$  and  $a_2$  are real-valued constants. What are the conditions on  $a_1$  and  $a_2$  if the function  $f(\cdot)$  is differentiable at  $x = 0$ ?
12. Consider the function  $f : \mathbb{R} \rightarrow \mathbb{R}$  defined as

$$f(x) = \frac{(1+x)^2}{1+x^2}$$

At what value of  $x$  does the minimum of the function  $f(\cdot)$  over the interval  $[2, 3]$  occur?

13. Find  $\lim_{x \rightarrow -\infty} \frac{2x-3}{\sqrt{9x^2+4}}$
14. If  $p > 1$ , to what value does the integral  $\int_1^\infty \frac{dx}{x^p}$  converge? (Hint:  $\int_1^\infty \frac{dx}{x^p} = \lim_{b \rightarrow \infty} \int_1^b \frac{dx}{x^p}$ )
15. Let  $f(x) = R \sin \frac{\pi x}{2} + S$ .  $f'(\frac{1}{2}) = \sqrt{2}$  and  $\int_0^1 f(x) dx = \frac{2R}{\pi}$ , then what are the values of the constants  $R$  and  $S$ ?
16. Let  $f(x, y) = \frac{ax^2+by^2}{xy}$ , where  $a$  and  $b$  are constants. If  $\frac{\partial f}{\partial x} = \frac{\partial f}{\partial y}$  at  $x = 1, y = 2$ , then what is the relation between  $a$  and  $b$ ?
17. What is the value of the directional derivative of the field  $u(x, y, z) = x^3 - 3yz$  in the direction of the vector  $(\frac{1}{3}\hat{i} + \frac{2}{3}\hat{j} - \frac{2}{3}\hat{k})$  at point  $(1, 1, 4)$ ?
18. What is the value of the integral  $\int_0^2 \int_0^x (e^{x+y}) dy dx$ ?
19. Consider the function  $f : \mathbb{R} \rightarrow \mathbb{R}$  defined as

$$f(x) = \begin{cases} \max(0, 1-x) & \text{if } x \neq 1 \\ 1 & \text{if } x = 1 \end{cases}$$

Then, what is the value of  $\lim_{x \rightarrow 1} f(x)$ ?

20. If  $p \in \mathbb{R}$ , what is the range of values of  $p$  for which the following series is absolutely convergent?

$$\sum_{n=1}^{\infty} \frac{p^n}{n^2}$$

21. Let  $X$  and  $Z$  be two independent zero mean random variables with second moments  $\mathbb{E}[X^2] = \sigma_X^2$  and  $\mathbb{E}[Z^2] = \sigma_Z^2$ . If  $Y = X + Z$ , then what is the value of  $\mathbb{E}[ZY]$ ?

22. Let  $X$  be a random variable uniformly distributed in  $[a, b]$  with  $a < b$ . Let  $Y = 3X + 2$  and the cumulative distribution function of  $Y$  be  $F_Y(y)$ . What is the smallest value of  $y$  such that  $F_Y(y) = 1$ ?
23. Let  $X$  and  $Y$  be Bernoulli random variables with  $P(X = 0) = 0.5$  and  $P(Y = 0) = 0.8$ . What is the largest value that  $P(X = 1, Y = 1)$  can take?
24. Coin A and Coin B are two biased coins, each when tossed, show heads with probability  $p$  and  $q$  respectively. One of these coins is chosen at random and tossed 4 times independently. Given that all the four tosses showed tails, what is the probability that Coin A was chosen?
25. India and Australia play a series of **two** cricket matches. The probability of India winning a cricket match is  $\frac{1}{2}$ , Australia winning is  $\frac{1}{6}$  and a no-result (or draw) is  $\frac{1}{3}$ . The outcomes of each match are independent. India wins the series if it wins more matches than Australia. What is the probability that India wins the series?
26. For a Poisson distribution,  $P(X = k) = P(X = k + 1)$  for some positive integer  $k$ . Find the mean and variance of this distribution (in terms of  $k$ ).
27. The probabilities of occurrences of two independent events A and B are 0.5 and 0.8, respectively. What is the probability of occurrence of at least one of the two events A and B?
28. Suppose that a shop has an equal number of LED bulbs of two different types. The probability of an LED bulb lasting more than 100 hours given that it is of Type 1 is 0.7, and given that it is Type 2 is 0.4. What is the probability that an LED bulb chosen uniformly at random lasts more than 100 hours?
29. Suppose  $X$  and  $Y$  are independent continuous uniform random variables on the interval  $[-1, 1]$ . What is the variance of  $X + Y$ ?
30. A random variable  $X$  has probability density function  $f(x)$  as given below:

$$f(x) = \begin{cases} a + bx & \text{if } 0 < x < 1 \\ 0 & \text{otherwise} \end{cases}$$

If the expected value  $\mathbb{E}[X] = 2/3$ , find the values of  $a$  and  $b$ .