Optimization Steven Heilman

Please provide complete and well-written solutions to the following exercises.

Due September 27, in the discussion section.

(This Review Assignment will be collected, but this Review Assignment will not be graded.)

## Preliminary Review Assignment

Exercise 1. As needed, refresh your knowledge of proofs and logic by reading the following document by Michael Hutchings: http://math.berkeley.edu/~hutching/teach/proofs.pdf

Exercise 2. Take the following quizzes on logic, set theory, and functions. (This material should be review from 115A.):

http://scherk.pbworks.com/w/page/14864234/Quiz%3A%20Logic http://scherk.pbworks.com/w/page/14864241/Quiz%3A%20Sets http://scherk.pbworks.com/w/page/14864227/Quiz%3A%20Functions

(These quizzes are just for your own benefit; you don't need to record your answers anywhere.)

Exercise 3. Prove the following assertion by induction:

For any natural number n,  $1^2 + 2^2 + \cdots + n^2 = \frac{1}{6}n(n+1)(2n+1)$ .

**Exercise 4.** Find a continuous function  $f: \mathbf{R} \to \mathbf{R}$  such that f has a global maximum at x = 0, but f is not differentiable at 0.

**Exercise 5.** Let  $f: [-1,2] \to \mathbf{R}$  be defined by  $f(x) = x^3 - 3x + 2$ . Find all local and global extrema of f.

**Exercise 6.** Find a continuous function  $f:(0,1)\to \mathbf{R}$  such that there does not exist  $x\in(0,1)$  such that  $f(x)\leq f(z)$  for all  $z\in(0,1)$ .

**Exercise 7.** Find all eigenvalues and eigenvectors of the matrix  $A = \begin{pmatrix} 1 & 2 \\ 0 & 2 \end{pmatrix}$ .

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**Exercise 8.** Prove that a real  $n \times n$  matrix has at least one eigenvalue.