




المستوى الثالث

احصاء

	Tanta University Faculty of Science Department of Mathematics		
	Final term exam for the Second semester 2016-2017		
	Course title:	Optimal Control +Functional Analysis	Course code: MA3210
	Date: 4 /6/2017	Total Marks: 150	Time allowed: 2 Hours

Answer all the following questions:

First question: (45 Marks)

(a) Show that the set $S = \{(x_1, x_2) \in \mathbb{R}^2 : |x_1| + |x_2| < 1\}$ is convex set.

(b) Find a necessary condition for a function to be an extremal for the

functional $J(x) = \int_{t_0}^{t_f} F(x(t), x'(t), t) dt$, where $t_0, x(t_0), t_f, x(t_f)$ are specified?.

(c) Show that:

(i) Euler's equation can be written in the form: $\frac{d}{dt} \left(F - x' \frac{\partial F}{\partial x'} \right) - \frac{\partial F}{\partial t} = 0$.

(ii) If F is not an explicit of t , then $F - x' \frac{\partial F}{\partial x'} = c$.

Second question: (30 Marks)

(a) On what curves can the functional:

$$J[x(t)] = \int_1^2 (x'^2 - 2xt) dt, \quad x(1) = 0, \quad x(2) = -1$$

attain an extremum.

(b) Optimize $J(x) = \int_{t_0}^{t_f} (2x'^2 - 42xt + 11t) dt$ s.t. $x(t_0) = x_0$ and $x(t_f) = x_f$

(c) Find the extremals of the problem corresponding to the functional

$$J = \int_0^{\frac{\pi}{2}} (2x_1 x_2 - 2x_1^2 + x_1'^2 - x_2'^2) dt \quad \text{s.t.} \quad x_1(0) = 0, x_1\left(\frac{\pi}{2}\right) = 1, x_2(0) = 0, x_2\left(\frac{\pi}{2}\right) = 1.$$

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Third Question: (40 Marks)

(a) Define the following:

- (1) Bounded set in metric space (X, d) .
- (2) Convergent sequence in metric space (X, d) .
- (3) Cauchy sequence in metric space (X, d) .
- (4) Complete metric space (X, d) .
- (5) Incomplete metric space (X, d) .
- (6) Contraction mapping
- (7) Continuous mapping.
- (8) Linear space.
- (9) Normed space $(X, \|\cdot\|)$
- (10) Fixed point

(b) State and prove Cauchy's inequality. Hence or otherwise prove that the space (R^n, d) is complete metric space while the metric space $((0,1], d)$ is incomplete metric space.

(c) Prove that the space l_p with $\|x\| = \left(\sum_{j=1}^{\infty} |x_j|^p\right)^{\frac{1}{p}}$ is Banach space.

Fourth Question: (38 Marks)

(a) If $f(x)$ and $\varphi(x) \in L_2(a, b)$, moreover $\int_a^b \int_a^b k^2(x, y) dx dy < \infty$. Prove

that the Fredholm integral equation $f(x) = \varphi(x) + \lambda \int_a^b k(x, y; f(y)) dy$ has a

unique point if $|\lambda| < \left(\int_a^b \int_a^b k^2(x, y) dx dy\right)^{-\frac{1}{2}}$.

(b) Prove that the functions " $d(x, y)$, contraction mapping and $\|x\|$ " are continuous functions.

(c) If $S = \{x : x = (\xi_1, \xi_2, \dots, \xi_n, \dots), \xi_i \in R \forall j = 1, 2, \dots\}$ and $d(x, y) = \sum_{j=1}^{\infty} \frac{1}{2^j} \frac{|\xi_j - \eta_j|}{1 + |\xi_j - \eta_j|}$.

Prove that:

(1) (S, d) is metric space.

(2) $(S, \|\cdot\|)$ is not normed space, where $\|x\| = d(x, 0)$.

(d) In R^n , we define $d_1(x, y) = \max\{|x_j - y_j|\}$, $d_2(x, y) = \sum_{j=1}^n |x_j - y_j|$ and

$d_3(x, y) = \sqrt{\sum_{j=1}^n (x_j - y_j)^2}$. Prove that d_1, d_2, d_3 are equivalent.

Examiners:

1- Prof. Dr. S. Abdel Aziz-

2- Dr. N. El-Kholy



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