# MATH 2060 Mathematical Analysis II <br> Tutorial Class 2 

Lee Man Chun

1. (a) State Mean Value Theorem.
(b) Let $f: \mathbb{R} \rightarrow \mathbb{R}$ be a function differentiable on $\mathbb{R}$. prove that if $f^{\prime}$ is bounded on $\mathbb{R}$, then $f$ is uniformly continuous.
(c) Let $f:(a, b) \rightarrow \mathbb{R}$ be a differentiable function such that $f^{\prime}$ is bounded on $(a, b)$. Show that $f$ is bounded function.
(d) If $f$ is uniform continuous on $[a, b]$ and differentiable on $(a, b)$, is $f^{\prime}$ bounded on $(a, b)$ ? Prove or disprove it.
2. (a) Let $f:[a, b] \rightarrow \mathbb{R}$ be a function continuous on $[a, b]$ and differentiable on $(a, b)$. If $f^{\prime}>0$ on $(a, b)$, show that $f$ is strictly increasing on $[a, b]$.
(b) Prove that $\tan x>x>\sin x>\frac{2}{\pi} x$ for all $x \in\left(0, \frac{\pi}{2}\right)$.
(c) Let $f:[a, b] \rightarrow \mathbb{R}$ be a function continuous on $[a, b]$ and differentiable on $(a, b)$. Show that if $\lim _{x \rightarrow a} f^{\prime}(x)=A$, then $f^{\prime}(a)$ exists and equals to $A$.
3. Let $f: \mathbb{R} \rightarrow \mathbb{R}$ be a twice differentiable function. Suppose

$$
f(x) \leq 0 \quad \text { and } \quad f^{\prime \prime}(x) \geq 0 \quad, \forall x \in \mathbb{R}
$$

Prove that $f$ is constant function.
4. Let $f:[0, \infty) \rightarrow \mathbb{R}$ be a differentaible function on $(0,+\infty)$ and assume $\lim _{x \rightarrow \infty} f^{\prime}(x)=b$.
(a) Show that for any $h>0$, we have $\lim _{x \rightarrow \infty} \frac{f(x+h)-f(x)}{h}=b$.
(b) Show that if $f(x) \rightarrow a$ as $x \rightarrow \infty$, then $b=0$.
(c) Show that $\lim _{x \rightarrow \infty} \frac{f(x)}{x}=b$.
5. (a) State the Taylor's theorem.
(b) Prove that $\sin x<x-\frac{x^{3}}{6}+\frac{x^{5}}{120}$ for all $x \in(0, \pi]$.
6. Let $f: \mathbb{R} \rightarrow \mathbb{R}$ be an infinitely many times differentiable function satisfying
(i) $f(x)>f(0)$ for all $x \neq 0$, and
(ii) there exists $M>0$ such that $\left|f^{(n)}(x)\right| \leq M$ for all $x \in \mathbb{R}, n \in \mathbb{N}$.
(a) Show that there exists $n \in \mathbb{N}$ such that $f^{(n)}(0) \neq 0$.
(b) Prove that there exists an even number $2 k$ such that $f^{(2 k)}(0)>0$.
(c) Prove that there exists $\delta>0$ such that $f^{\prime}(y)<0<f^{\prime}(x)$ for all $x, y$ with $-\delta<y<$ $0<x<\delta$.

# MATH 2060 Mathematical Analysis II <br> Tutorial Class 2 

Lee Man Chun

1. Evaluate the Limits:
(a) $\lim _{x \rightarrow 1^{+}} x^{\frac{1}{x-1}}$
(b) $\lim _{x \rightarrow 0^{+}} \frac{e^{\frac{-1}{x}}}{x}$
2. Let $I \subset \mathbb{R}$ be an open interval, let $f: I \rightarrow \mathbb{R}$ be differentiable on $I$, and suppose $f^{\prime \prime}(a)$ exists at $a \in I$. Show that

$$
f^{\prime \prime}(a)=\lim _{h \rightarrow 0} \frac{f(a+h)-2 f(a)+f(a-h)}{h^{2}}
$$

Give an example where this limit exists, but the function is not twice differentiable at $a$.
3. Suppose the function $f:(-1,1) \rightarrow R$ has $n$ derivatives, and $f^{(n)}:(-1,1) \rightarrow \mathbb{R}$ is bounded. Prove that there exists $M>0$ such that $|f(x)| \leq M|x|^{n}, \forall x \in(-1,1)$ if and only if $f(0)=f^{\prime}(0)=\ldots=f^{(n-1)}(0)=0$.
4. (a) State the Taylor's theorem.
(b) Prove that $\sin x<x-\frac{x^{3}}{6}+\frac{x^{5}}{120}$ for all $x \in(0, \pi]$.
5. Let $f: \mathbb{R} \rightarrow \mathbb{R}$ be an infinitely many times differentiable function satisfying
(i) $f(x)>f(0)$ for all $x \neq 0$, and
(ii) there exists $M>0$ such that $\left|f^{(n)}(x)\right| \leq M$ for all $x \in \mathbb{R}, n \in \mathbb{N}$.
(a) Show that there exists $n \in \mathbb{N}$ such that $f^{(n)}(0) \neq 0$.
(b) Prove that there exists an even number $2 k$ such that $f^{(2 k)}(0)>0$.
(c) Prove that there exists $\delta>0$ such that $f^{\prime}(y)<0<f^{\prime}(x)$ for all $x, y$ with $-\delta<y<$ $0<x<\delta$.

# MATH 2060 Mathematical Analysis II <br> Tutorial Class 2 

Lee Man Chun

1. (a) Dene Riemann integrability of a function.
(b) Let $f:[a, b] \rightarrow \mathbb{R}$ be a Riemann integrable. Prove that $f$ is bounded.
(c) Let $f:[a, b] \rightarrow \mathbb{R}$ be a bounded function. Show that $f$ is Riemann integrable if and only if there exists exactly one value $A$ such that

$$
L(f, P) \leq A \leq U(f, P) \text { for every partition } P \text { of the interval }[a, b]
$$

(d) Let $f:[a, b] \rightarrow \mathbb{R}$ be a bounded function.

Show that $f$ is Riemann integrable if and only if for all $\epsilon>0$, there exists a partition $P$ of $[a, b]$ such that

$$
U(f, P)-L(f, P)<\epsilon
$$

2. Show that any continuous function $f:[a, b] \rightarrow \mathbb{R}$ is integrable.
3. Are the following functions integrable ?
(a) Let $f:[0,1] \rightarrow \mathbb{R}$,

$$
f(x)= \begin{cases}x & \text { if } x \in \mathbb{Q} \\ -x & \text { otherwise }\end{cases}
$$

(b) Let $f:[0,1] \rightarrow \mathbb{R}$.

$$
f(x)= \begin{cases}1 & \text { if } x=\frac{1}{n}, \text { for some } n \in \mathbb{N} \\ g(x) & \text { otherwise }\end{cases}
$$

where $g:[0,1] \rightarrow \mathbb{R}$ is a continuous function.
4. Suppose that a integrable function $f:[a, b] \rightarrow \mathbb{R}$ has the property that $f(x) \geq 0, \forall x \in$ $[a, b]$. Prove that $\int_{b}^{a} f \geq 0$.
5. If $f:[a, b] \rightarrow \mathbb{R}$ is a integrable function and $f(x)=C, \forall x \in \mathbb{Q} \cap[0,1]$. Find $\int_{b}^{a} f$.

# MATH 2060 Mathematical Analysis II <br> Tutorial Class 5 

Lee Man Chun

1. (a) Show that if $f \in R[a, b]$, then for any sequence of tagged partition $\dot{P}_{n}$ of $[a, b]$, $\left\|P_{n}\right\| \rightarrow 0$ implies $S\left(f, \dot{P}_{n}\right) \rightarrow \int_{a}^{b} f$ as $n \rightarrow \infty$.
(b) Find the following limits.
i. $\lim _{n \rightarrow \infty} \sum_{k=0}^{n} \frac{1}{k+n}$.
ii. $\lim _{n \rightarrow \infty}\left[\frac{n^{2}}{n^{2}+1} \cdot \frac{n^{2}}{n^{2}+2^{2}} \cdot \frac{n^{2}}{n^{2}+3^{2}} \cdots \frac{n^{2}}{n^{2}+n^{2}}\right]^{\frac{1}{n}}$.
2. Let $f:[a, b] \rightarrow \mathbb{R}$ be Riemann integrable and $g: \mathbb{R} \rightarrow \mathbb{R}$ be continuous. Show that $g \circ f$ is Riemann integrable on $[a, b]$.
3. Let $f:[a, b] \rightarrow \mathbb{R}$ be a bounded function at which $f \in R[c, b]$ for any $c>a$. Prove that $f \in R[a, b]$ and $\int_{a}^{b} f=\lim _{c \rightarrow a^{+}} \int_{c}^{b} f$.
4. (a) Let $g \in R[a, b]$ and $f:[a, b] \rightarrow \mathbb{R}$ be a continuous function. Suppose $g \geq 0$ on $[a, b]$.

Show that there exists $c \in[a, b]$ such that $\int_{a}^{b} f g=f(c) \int_{a}^{b} g$.
(b) Let $f:[0,+\infty) \rightarrow \mathbb{R}$ be a continuous function with $\lim _{x \rightarrow \infty} f(x)=L \in \mathbb{R}$. Suppose $\left\{a_{n}\right\},\left\{b_{n}\right\}$ are two sequence in $\mathbb{R}^{+}$such that $a_{n} \rightarrow 0, b_{n} \rightarrow \infty$ as $n \rightarrow \infty$. Show that for all $0<r<s$,

$$
\lim _{n \rightarrow \infty} \int_{a_{n}}^{b_{n}} \frac{f(r x)-f(s x)}{x}=(f(0)-L) \log \frac{s}{r} .
$$

5. Let $f:[a, b] \rightarrow \mathbb{R}$ be a continuous function at which $f(x) \geq 0$. Show that

$$
\lim _{n \rightarrow \infty}\left(\int_{a}^{b} f^{n}\right)^{\frac{1}{n}}=\sup \{f(x): x \in[a, b]\}
$$

# MATH 2060 Mathematical Analysis II <br> Tutorial Class 6 

Lee Man Chun
Theorem 1 (The second fundamental theorem of Calculus). Suppose that the function $f$ : $[a, b] \rightarrow \mathbb{R}$ is continuous. Then $F(x)=\int_{a}^{x} f$ satisfy

$$
F^{\prime}(x)=f(x), \forall x \in(a, b)
$$

Problems:

1. (a) Prove the Second Fundamental Theorem of Calculus.
(b) State and prove the Integration by Parts formula.
(c) Let $f:[0,+\infty) \rightarrow \mathbb{R}$ be a continuous function. Define

$$
F(x)=\int_{0}^{x} f\left(x^{2}+y\right) d y
$$

Find $F^{\prime}(x)$.
2. Let $f:[a, b] \rightarrow \mathbb{R}$ be a continuous function at which $f(x) \geq 0$. Show that

$$
\lim _{n \rightarrow \infty}\left(\int_{a}^{b} f^{n}\right)^{\frac{1}{n}}=\sup \{f(x): x \in[a, b]\}
$$

3. Suppose that the function $f:[a, b] \rightarrow \mathbb{R}$ is continuous and it is twice differentiable on $(a, b)$. Prove that there is a point $\eta \in(a, b)$ at which

$$
\int_{a}^{b} f(x) d x=\frac{b-a}{2}[f(a)+f(b)]-\frac{(b-a)^{3}}{12} f^{\prime \prime}(\eta)
$$

4. (a) Suppose $f:[0,+\infty) \rightarrow \mathbb{R}$ is continuous and strictly increasing, and that $f:(0,+\infty] \rightarrow$ $\mathbb{R}$ is differentiable and $f(0)=0$. Prove that for all $a>0$,

$$
\int_{0}^{a} f+\int_{0}^{f(a)} f^{-1}=a f(a)
$$

(b) If $f$ satisfies the assumption above, prove that for all $a>0$ and $b>0$,

$$
\int_{0}^{a} f+\int_{0}^{b} f^{-1} \geq a b
$$

(c) If $a$ and $b$ are two non-negative real number, $p$ and $q$ are positive real number such that $\frac{1}{p}+\frac{1}{q}=1$, show that

$$
a b \leq \frac{a^{p}}{p}+\frac{b^{q}}{q}
$$

# MATH 2060 Mathematical Analysis II <br> Tutorial Class 7 

Lee Man Chun

1. Let $f, g$ be continuous function defined on $[a, b]$. Suppose that $f(x) \geq g(x)$ for all $x \in[a, b]$ and $g(x) \neq f(x)$. Show that

$$
\int_{a}^{b} f>\int_{a}^{b} g
$$

2. (a) Define the improper integral $\int_{a}^{\infty} f$.
(b) Let $p \in \mathbb{R}$, show that $\int_{1}^{\infty} x^{p} d x$ exists if and only if $p<-1$.
3. (a) Let $f:[a, \infty) \rightarrow \mathbb{R}$ be a function such that $f \in R[a, b]$ for all $b>a$. Show that $\int_{a}^{\infty} f$ exists if and only if $\forall \epsilon>0$, there exists $K>a$ such that for all $x, y>K, \int_{x}^{y} f<\epsilon$.
(b) Let $f, g:[a, \infty) \rightarrow \mathbb{R}$ be two function such that $f, g \in R[a, b]$ for all $b>a$ and $0 \leq f \leq g$ on $[a, \infty)$.. Show that $\int_{a}^{\infty} f$ exists if $\int_{a}^{\infty} g$ exists.
4. (a) Show that $\int_{1}^{\infty} \frac{\sin x}{x}$ exists .
(b) Show that $\int_{1}^{\infty} \frac{|\sin x|}{x}$ does not exists .
5. (a) Let $a<b$. Suppose $f:(a, b] \rightarrow \mathbb{R}$ satisfies $f \in R[c, b]$ for all $c \in(a, b]$. Define the improper integral $\int_{a}^{b} f$.
(b) Let $f:(0,1] \rightarrow \mathbb{R}$ be a continuous function. Suppose there exists $C>0$ and $p>-1$ such that $|f(x)| \leq C x^{p}$ for all $x \in(0,1]$. Show that $\int_{0}^{1} f$ exists.

# MATH 2060 Mathematical Analysis II <br> Tutorial Class 8 

Lee Man Chun

1. (a) Define pointwise and uniform convergence of a sequence of functions.
(b) Let $A \subset \mathbb{R}$ and $f_{n}, f: A \rightarrow \mathbb{R}$. Show that $f_{n}$ does not converge uniformly to $f$ on $A$ if and only if there exists $\epsilon_{0}>0$, a subsequence $\left\{f_{n_{k}}\right\}$ and a sequence $\left\{x_{k}\right\}$ in $A$ such that $\left|f_{n_{k}}\left(x_{k}\right)-f\left(x_{k}\right)\right| \geq \epsilon_{0}$ for all $k \in \mathbb{N}$.
(c) Show that the convergence of $f_{n}(x)=x+\frac{x^{2}}{n}$ is not uniform on $\mathbb{R}$.
(d) Show that the convergence of $f_{n}(x)=x+\frac{n x}{1+n x^{2}}$ is not uniform on $[0, \infty)$.
2. (a) Let $f_{n}, f: A \rightarrow \mathbb{R}$. Show that $\left\{f_{n}\right\}$ converge uniformly to $f$ on $A$ if and only if

$$
\sup \left\{\left|f_{n}(x)-f(x)\right|: x \in A\right\} \rightarrow 0 \text { as } n \rightarrow 0
$$

(b) If each $f_{n}$ is continuous on $A$, show that $f$ is also continuous on $A$.
(c) Show that $f_{n}(x)=\frac{x}{1+n x^{2}}$ converge uniformly on $\mathbb{R}$.
3. Let $f_{n}, f: A \rightarrow \mathbb{R}$. Suppose each $f_{n}$ is uniformly continuous on $A$ and $\left\{f_{n}\right\}$ converge uniformly to $f$ on $A$.
(a) Show that $f$ is uniformly continuous on $A$.
(b) Prove that for all $\epsilon>0$, there exists $\delta>0$ such that for all $x, y \in A$, if $|x-y|<\delta$, then $\left|f_{n}(x)-f_{n}(y)\right|<\epsilon$ for all $n \in \mathbb{N}$
4. Let $f_{n}, f:[a, b] \rightarrow \mathbb{R}$ such that $\left\{f_{n}\right\}$ converge to $f$ pointwisely on $[a, b]$. Suppose each $f_{n}$ is differentiable, $f$ is continuous and there exist $M>0$ such that $\left|f_{n}^{\prime}\right|<M$ on $[a, b]$ for all $n$, prove that $\left\{f_{n}\right\}$ converge to $f$ uniformly. (Pastpaper 2004-2005)

# MATH 2060 Mathematical Analysis II <br> Tutorial Class 9 

1. (a) Prove that if $\left\{f_{n}\right\}$ be a sequence of Riemann integrable function on $[a, b]$ and $f_{n}$ converge uniformly to $f$ on $[a, b]$, then $f \in R[a, b]$ and $\int_{a}^{b} f=\lim _{n} \int_{a}^{b} f_{n}$.
(b) Let $\left\{f_{n}\right\}$ be a sequence of functions that converges uniformly to $f$ on $A$ and that satisfies $\left|f_{n}(x)\right| \leq M$ for all $n \in \mathbb{N}$ and all $x \in A$. If $g$ is continuous on $[-M, M]$, show that $\left\{g \circ f_{n}\right\}$ converges uniformly to $g \circ f$ on A .
2. Given an example of sequence of Riemann integrable functions $\left\{f_{n}\right\}$ on $[0,1]$ converging pointwisely to $f$ on $[0,1]$ such that
(a) $f \in R[0,1]$ but $\lim _{n \rightarrow \infty} \int_{0}^{1} f_{n} \neq \int_{0}^{1} f$.
(b) $f$ is bounded but $f$ is not Riemann integrable on $[0,1]$.
3. Give an example of sequence of functions $(f n)$ on $[0,1]$ satisfying
(a) for all $\mathrm{n}, f_{n}$ is discontinuous at any point of $[0,1]$, but $f_{n}$ converge uniformly to a continuous function $f$ on $[0,1]$.
(b) $\left\{f_{n}\right\}$ converge pointwisely to $f$ on $[0,1]$ but the convergence is not uniform on any subinterval of $[0,1]$.
4. (a) State the Bounded Convergence Theorem.
(b) Let $f:[a, b] \rightarrow \mathbb{R}$ be a continuous function. Give a sequence of continuous function $\left\{g_{n}\right\}$ on $[a, b]$ such that $\left|g_{n}\right| \leq 1$ on $[a, b]$ and $\left\{f g_{n}\right\}$ converge pointwisely to $|f|$ on $[a, b]$.
(c) Let $f:[a, b] \rightarrow \mathbb{R}$ be a continuous function. Suppose $\int_{a}^{b} f g \leq 1$ for all continuous function $g$ on $[a, b]$, prove that $\int_{a}^{b}|f| \leq 1$.
5. Let $f_{n} \in C^{1}([a, b]), n \in \mathbb{N}$. Show that if $f_{n}^{\prime}$ converge uniformly to some function $\varphi$ on $[a, b]$ and there exists a point $x_{0} \in[a, b]$ for which $\left\{f_{n}\left(x_{0}\right)\right\}$ converges, then the sequence of functions $\left\{f_{n}\right\}$ converges uniformly on $[a, b]$ to some function $f \in C^{1}([a, b])$ and $f_{n}^{\prime}$ converges uniformly to $f^{\prime}=\varphi$.

# MATH 2060 Mathematical Analysis II <br> Tutorial Class 10 <br> Lee Man Chun 

1. (a) Suppose $\sum_{n=1}^{\infty} x_{n}$ converge, show that $x_{n} \rightarrow 0$ and $\sum_{k=n}^{\infty} x_{k} \rightarrow 0$ as $n$ goes to $\infty$.
(b) State the Cauchy Criterion for convergence of series.
(c) Prove the Comparsion Test. i.e. If $\left\{a_{k}\right\}$ and $\left\{b_{k}\right\}$ are two sequences of numbers such that $0 \leq a_{k} \leq b_{k}$ for all $k \in \mathbb{N}$. Then the convergence of $\sum_{n=1}^{\infty} b_{n}$ implies the convergence of $\sum_{n=1}^{\infty} a_{n}$.
(d) Show that $\sum_{n=1}^{\infty} \frac{1}{n}$ diverge and $\sum_{n=1}^{\infty} n e^{-n^{2}}$ converge.
(e) Show that for any $\epsilon>0$, the series $\sum_{n=1}^{\infty} \frac{n}{n^{2+\epsilon}-n+1}$ converge.
2. (a) Suppose $x_{n} \geq 0$. Show that $\sum_{n=1}^{\infty} x_{n}$ converge if and only if its partial sum is bounded.
(b) Suppose $x_{n} \geq 0$ and $\sum_{n=1}^{\infty} x_{n}$ converge. Show that the following series converge:
(i) $\sum_{n=1}^{\infty} x_{n}^{1+\epsilon}$
(ii) $\sum_{n=1}^{\infty} \frac{\sqrt{x_{n}}}{n}$
(iii) $\sum_{n=1}^{\infty} \sqrt{x_{n} x_{n+1}}$.
(c) Suppose $\sum_{k=1}^{\infty} a_{k}$ and $\sum_{k=1}^{\infty} b_{k}$ are series of positive numbers such that

$$
\lim _{k \rightarrow \infty} \frac{a_{k}}{b_{k}}=l, \quad l>0
$$

Prove that the series $\sum_{k=1}^{\infty} a_{k}$ converges if and only if $\sum_{k=1}^{\infty} b_{k}$ converges.
3. (a) State the Ratio Test for the convergence of series.
(b) Test the convergence of the series $\sum_{n=1}^{\infty} x_{n}$ with general term:
(i) $x_{n}=\left(\frac{n}{2 n+1}\right)^{n}$
(ii) $x_{n}=\frac{3^{n}}{n^{2}}$
(iii) $x_{n}=\frac{n^{n}}{n!}$.
4. (a) State the Integral Test for convergence of series.
(b) For $\alpha>0$, consider the series

$$
\sum_{k=1}^{\infty} \frac{1}{(k+1)[\ln (k+1)]^{\alpha}},
$$

Find the values of $\alpha$ at which the series converge.
(c) Give an exmaple of $x_{n}>0$ such that $\lim _{n \rightarrow \infty} x_{n}=0$ but $\sum_{n=2}^{\infty} \frac{x_{n}}{n \log n}$ diverge.

# MATH 2060 Mathematical Analysis II <br> Tutorial Class 11 <br> Lee Man Chun 

1. Show that the convergence of $\sum_{n} \sqrt{a_{n} a_{n+1}}$ does not imply the convergence of $\sum_{n} a_{n}$, even if $a_{n}>0, \forall n \in \mathbb{N}$.
2. If $\left\{a_{n}\right\}$ is a decreasing sequence of strictly positive numbers and if $\sum_{n} a_{n}$ is convergent, show that $\lim _{n \rightarrow} n a_{n}=0$.
3. If $a_{n} \neq 0$ for all $n \in \mathbb{N}$ and

$$
\limsup _{n}\left|\frac{a_{n+1}}{a_{n}}\right|=L .
$$

(a) Prove that if $L<1$, then the series $\sum a_{n}$ converges absolutely.
(b) If $\underset{n}{\lim \inf }\left|\frac{a_{n+1}}{a_{n}}\right|>1$, show that the series diverges.
4. If

$$
\limsup _{n}\left|a_{n}\right|^{1 / n}=L
$$

(a) Prove that if $L<1$, then the series $\sum a_{n}$ converges absolutely.
(b) Prove that if $L>1$, then the series $\sum a_{n}$ diverge.
(c) If $a_{n}>0$, show that

$$
\limsup _{n} a_{n}^{1 / n} \leq \underset{n}{\limsup }\left|\frac{a_{n+1}}{a_{n}}\right| .
$$

5. Determine the convergence of following series.
(a) $\sum_{n=1}^{\infty} \sin \frac{1}{n}$
(b) $\sum_{n=1}^{\infty}\left(1-\cos \frac{1}{n}\right)$
(c) $\sum_{n=1}^{\infty} \frac{(-1)^{n} \log n}{2 n+3}$
(d) $\sum_{n=1}^{\infty} \frac{1+\log ^{2} n}{n \log ^{2} n}$
(e) $\sum_{n=1}^{\infty} \frac{1}{n^{1+1 / n}}$
(f) $\sum_{n=1}^{\infty} \frac{\log n}{n+\log n}$
6. Let $A$ be the set of positive integers which do not contain the digit 9 in the decimal expansion. Prove that

$$
\sum_{a \in A} \frac{1}{a} \text { exists. }
$$

7. Find the value of $a \in \mathbb{R}$ such that the series

$$
\sum_{n=1}^{\infty}\left(\frac{1}{n}-\sin \frac{1}{n}\right)^{a}
$$

exists.

## MATH 2060 Mathematical Analysis II <br> Tutorial Class 12

1. (a) Show that $f(x)=\sum_{n=1}^{\infty} \frac{\cos 3^{n} x}{2^{n}}$ is a continuous function on $\mathbb{R}$.
(b) Prove that $f(x)=\sum_{n=1}^{\infty} \frac{e^{n x}}{n!}$ is a continuous function on $\mathbb{R}$ but the convergence is non-uniform.
(c) Show that $f(x)=\sum_{n=1}^{\infty} \frac{n^{10}}{x^{n}}$ is a differentiable function on $(1, \infty)$.
2. Let $\left\{a_{n}\right\}$ be a sequence such that $\sum_{n=1}^{\infty} n\left|a_{n}\right|$ converge. Show that $f(x)=\sum_{n=1}^{\infty} a_{n} \sin n x$ converge on $\mathbb{R}$ and $f^{\prime}(x)=\sum_{n=1}^{\infty} n a_{n} \cos n x$.
3. Show that the convergence of $\sum_{n=1}^{\infty} \frac{\sin n x}{n}$ is not uniform on $[0,1]$.
4. (a) State the Cauchy-Hadmand Theorem for power series.
(b) Suppose a power series $\sum a_{n} x^{n}$ converge at some $x_{0} \in \mathbb{R}$. Show that it converge absolutely for all $|x|<\left|x_{0}\right|$.
(c) Suppose a power series converge absolutely at some $c \in \mathbb{R}$, show that it converge uniformly on the interval $[-c, c]$.
5. Find the radius of convergence $R$ of the following series:
(i) $\sum \frac{2^{n}}{n^{2}} x^{n}$
(ii) $\sum n!x^{n}$
(iii) $\sum \frac{n!}{(2 n)!} x^{n}$
(iv) $\sum \frac{(-1)^{n}+2^{n}}{3^{n}} x^{n}$.
6. (a) Prove that for all $x \in(-1,1)$,
i. $\frac{1}{1+x}=\sum_{n=0}^{\infty}(-x)^{n}$,
ii. $\log (1+x)=\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} x^{n}$ and
iii. $\tan ^{-1} x=\sum_{n=0}^{\infty} \frac{(-1)^{n}}{2 n+1} x^{2 n+1}$.
(b) Find the value of $\sum_{n=1}^{\infty} \frac{n^{2}}{2^{n}}$.
7. Let $f_{n}:[a, b] \rightarrow \mathbb{R}$ such that $\sum f_{n}$ converge uniformly on $(a, b)$. Suppose $\lim _{x \rightarrow a^{+}} f_{n}(x)=$ $c_{n} \in \mathbb{R}$. Show that $\sum c_{n}$ converge and

$$
\lim _{x \rightarrow a^{+}} \sum f_{n}(x)=\sum c_{n}
$$

## past paper question:

Suppose the series $\sum a_{n} x^{n}$ has radius of convergence one. Let $f(x)=\sum a_{n} x^{n}, x \in(-1,1)$. If $[a, b] \subset(0,1)$ and $f_{n}(x) \doteq f\left(x-\frac{1}{n}\right), x \in[a, b]$, show that $f_{n} \rightarrow f$ uniformly on $[a, b]$.

