MATH 2060 Mathematical Analysis II Tutorial Class 2 Lee Man Chun

- 1. (a) State Mean Value Theorem.
 - (b) Let $f : \mathbb{R} \to \mathbb{R}$ be a function differentiable on \mathbb{R} . prove that if f' is bounded on \mathbb{R} , then f is uniformly continuous.
 - (c) Let $f:(a,b) \to \mathbb{R}$ be a differentiable function such that f' 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' bounded on (a, b)? Prove or disprove it.
- 2. (a) Let $f : [a,b] \to \mathbb{R}$ be a function continuous on [a,b] and differentiable on (a,b). If f' > 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 $x \in (0, \frac{\pi}{2})$.
 - (c) Let $f : [a, b] \to \mathbb{R}$ be a function continuous on [a, b] and differentiable on (a, b). Show that if $\lim_{x\to a} f'(x) = A$, then f'(a) exists and equals to A.
- 3. Let $f : \mathbb{R} \to \mathbb{R}$ be a twice differentiable function. Suppose

$$f(x) \le 0$$
 and $f''(x) \ge 0$, $\forall x \in \mathbb{R}$.

Prove that f is constant function.

4. Let $f:[0,\infty) \to \mathbb{R}$ be a differentiable function on $(0,+\infty)$ and assume $\lim_{x\to\infty} f'(x) = b$.

- (a) Show that for any h > 0, we have $\lim_{x \to \infty} \frac{f(x+h) f(x)}{h} = b$. (b) Show that if $f(x) \to a$ as $x \to \infty$, then b = 0.
- (c) Show that $\lim_{x \to \infty} \frac{f(x)}{x} = b$.
- 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 $f : \mathbb{R} \to \mathbb{R}$ 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 $|f^{(n)}(x)| \leq M$ 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 2k such that $f^{(2k)}(0) > 0$.
 - (c) Prove that there exists $\delta > 0$ such that f'(y) < 0 < f'(x) for all x, y with $-\delta < y < 0 < x < \delta$.

MATH 2060 Mathematical Analysis II Tutorial Class 2 Lee Man Chun

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

$$f''(a) = \lim_{h \to 0} \frac{f(a+h) - 2f(a) + f(a-h)}{h^2}$$

Give an example where this limit exists, but the function is not twice differentiable at a.

- 3. Suppose the function $f : (-1,1) \to R$ has *n* derivatives, and $f^{(n)} : (-1,1) \to \mathbb{R}$ 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 $f(0) = f'(0) = \dots = f^{(n-1)}(0) = 0$.
- 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 $f : \mathbb{R} \to \mathbb{R}$ 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 $|f^{(n)}(x)| \le M$ 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 2k such that $f^{(2k)}(0) > 0$.
 - (c) Prove that there exists $\delta > 0$ such that f'(y) < 0 < f'(x) for all x, y with $-\delta < y < 0 < x < \delta$.

MATH 2060 Mathematical Analysis II Tutorial Class 2 Lee Man Chun

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

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

(d) Let $f : [a, b] \to \mathbb{R}$ 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 $f:[a,b] \to \mathbb{R}$ is integrable.
- 3. Are the following functions integrable ?
 - (a) Let $f:[0,1] \to \mathbb{R}$,

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

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

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

where $g: [0,1] \to \mathbb{R}$ is a continuous function.

- 4. Suppose that a integrable function $f : [a, b] \to \mathbb{R}$ has the property that $f(x) \ge 0, \forall x \in [a, b]$. Prove that $\int_{b}^{a} f \ge 0$.
- 5. If $f:[a,b] \to \mathbb{R}$ 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 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], $||P_n|| \to 0$ implies $S(f, \dot{P}_n) \to \int_a^b f$ as $n \to \infty$.
 - (b) Find the following limits.

i.
$$\lim_{n \to \infty} \sum_{k=0}^{n} \frac{1}{k+n}.$$

ii.
$$\lim_{n \to \infty} \left[\frac{n^2}{n^2+1} \cdot \frac{n^2}{n^2+2^2} \cdot \frac{n^2}{n^2+3^2} \dots \frac{n^2}{n^2+n^2} \right]^{\frac{1}{n}}.$$

- 2. Let $f : [a, b] \to \mathbb{R}$ be Riemann integrable and $g : \mathbb{R} \to \mathbb{R}$ be continuous. Show that $g \circ f$ is Riemann integrable on [a, b].
- 3. Let $f : [a, b] \to \mathbb{R}$ be a bounded function at which $f \in R[c, b]$ for any c > a. Prove that $f \in R[a, b]$ and $\int_a^b f = \lim_{c \to a^+} \int_c^b f$.
- 4. (a) Let $g \in R[a, b]$ and $f : [a, b] \to \mathbb{R}$ be a continuous function. Suppose $g \ge 0$ on [a, b]. Show that there exists $c \in [a, b]$ such that $\int_a^b fg = f(c) \int_a^b g$.
 - (b) Let $f : [0, +\infty) \to \mathbb{R}$ be a continuous function with $\lim_{x\to\infty} f(x) = L \in \mathbb{R}$. Suppose $\{a_n\}, \{b_n\}$ are two sequence in \mathbb{R}^+ such that $a_n \to 0, b_n \to \infty$ as $n \to \infty$. Show that for all 0 < r < s,

$$\lim_{n \to \infty} \int_{a_n}^{b_n} \frac{f(rx) - f(sx)}{x} = (f(0) - L) \log \frac{s}{r}.$$

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

$$\lim_{n \to \infty} (\int_{a}^{b} f^{n})^{\frac{1}{n}} = \sup\{f(x) : x \in [a, b]\}.$$

MATH 2060 Mathematical Analysis II Tutorial Class 6 Lee Man Chun

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

$$F'(x) = f(x) , \forall x \in (a, b).$$

Problems :

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

$$F(x) = \int_0^x f(x^2 + y)dy.$$

Find F'(x).

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

$$\lim_{n \to \infty} \left(\int_a^b f^n \right)^{\frac{1}{n}} = \sup\{f(x) : x \in [a, b]\}.$$

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

$$\int_{a}^{b} f(x)dx = \frac{b-a}{2} \left[f(a) + f(b) \right] - \frac{(b-a)^{3}}{12} f''(\eta).$$

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

$$\int_0^a f + \int_0^{f(a)} f^{-1} = af(a).$$

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

$$\int_0^a f + \int_0^b f^{-1} \ge ab$$

(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

$$ab \le \frac{a^p}{p} + \frac{b^q}{q}.$$

MATH 2060 Mathematical Analysis II Tutorial Class 7 Lee Man Chun

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

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

- 2. (a) Define the improper integral ∫_a[∞] f.
 (b) Let p ∈ ℝ, show that ∫₁[∞] x^p dx exists if and only if p < -1.
- 3. (a) Let $f : [a, \infty) \to \mathbb{R}$ 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, $\int_{-}^{y} f < \epsilon$.
 - (b) Let $f, g : [a, \infty) \to \mathbb{R}$ be two function such that $f, g \in R[a, b]$ for all b > a and $0 \le f \le g$ 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 $f : (a, b] \to \mathbb{R}$ satisfies $f \in R[c, b]$ for all $c \in (a, b]$. Define the improper integral $\int_{a}^{b} f$.
 - (b) Let $f: (0,1] \to \mathbb{R}$ be a continuous function. Suppose there exists C > 0 and p > -1 such that $|f(x)| \le Cx^p$ for all $x \in (0,1]$. Show that $\int_0^1 f$ exists.

MATH 2060 Mathematical Analysis II 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 $f_n, f : A \to \mathbb{R}$. Show that f_n does not converge uniformly to f on A if and only if there exists $\epsilon_0 > 0$, a subsequence $\{f_{n_k}\}$ and a sequence $\{x_k\}$ in A such that $|f_{n_k}(x_k) f(x_k)| \ge \epsilon_0$ 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 $f_n(x) = x + \frac{nx}{1 + nx^2}$ is not uniform on $[0, \infty)$.
- 2. (a) Let $f_n, f: A \to \mathbb{R}$. Show that $\{f_n\}$ converge uniformly to f on A if and only if

$$\sup\{|f_n(x) - f(x)| : x \in A\} \to 0 \text{ as } n \to 0.$$

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

MATH 2060 Mathematical Analysis II Tutorial Class 9 Lee Man Chun

- 1. (a) Prove that if $\{f_n\}$ 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 $\{f_n\}$ be a sequence of functions that converges uniformly to f on A and that satisfies $|f_n(x)| \leq M$ for all $n \in \mathbb{N}$ and all $x \in A$. If g is continuous on [-M, M], show that $\{g \circ f_n\}$ converges uniformly to $g \circ f$ on A.
- 2. Given an example of sequence of Riemann integrable functions $\{f_n\}$ on [0, 1] converging pointwisely to f on [0, 1] such that

(a)
$$f \in R[0,1]$$
 but $\lim_{n \to \infty} \int_0^1 f_n \neq \int_0^1 f$.

- (b) f is bounded but f is not Riemann integrable on [0, 1].
- 3. Give an example of sequence of functions (fn) on [0, 1] satisfying
 - (a) for all 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) $\{f_n\}$ 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 $f : [a, b] \to \mathbb{R}$ be a continuous function. Give a sequence of continuous function $\{g_n\}$ on [a, b] such that $|g_n| \le 1$ on [a, b] and $\{fg_n\}$ converge pointwisely to |f| on [a, b].
 - (c) Let $f : [a, b] \to \mathbb{R}$ be a continuous function. Suppose $\int_a^b fg \leq 1$ 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 converge uniformly to some function φ on [a,b] and there exists a point $x_0 \in [a,b]$ for which $\{f_n(x_0)\}$ converges, then the sequence of functions $\{f_n\}$ converges uniformly on [a,b] to some function $f \in C^1([a,b])$ and f'_n converges uniformly to $f' = \varphi$.

MATH 2060 Mathematical Analysis II Tutorial Class 10 Lee Man Chun

- 1. (a) Suppose $\sum_{n=1}^{\infty} x_n$ converge, show that $x_n \to 0$ and $\sum_{k=n}^{\infty} x_k \to 0$ as n goes to ∞ .
 - (b) State the Cauchy Criterion for convergence of series.
 - (c) Prove the Comparsion Test. i.e. If $\{a_k\}$ and $\{b_k\}$ are two sequences of numbers such that $0 \le a_k \le b_k$ 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 $\sum_{n=1}^{\infty} ne^{-n^2}$ 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 $x_n \ge 0$. Show that $\sum_{n=1}^{\infty} x_n$ converge if and only if its partial sum is bounded.
 - (b) Suppose $x_n \ge 0$ 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

$$\lim_{k\to\infty}\frac{a_k}{b_k}=l,\ l>0.$$

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) $x_n = (\frac{n}{2n+1})^n$ (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 α at which the series converge.

(c) Give an exapple of $x_n > 0$ such that $\lim_{n \to \infty} x_n = 0$ but $\sum_{n=2}^{\infty} \frac{x_n}{n \log n}$ diverge.

MATH 2060 Mathematical Analysis II Tutorial Class 11 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 $\{a_n\}$ is a decreasing sequence of strictly positive numbers and if $\sum_n a_n$ is convergent, show that $\lim_{n \to \infty} na_n = 0$.
- 3. If $a_n \neq 0$ for all $n \in \mathbb{N}$ and

$$\limsup_{n} |\frac{a_{n+1}}{a_n}| = L.$$

- (a) Prove that if L < 1, then the series $\sum a_n$ converges absolutely.
- (b) If $\liminf_{n} |\frac{a_{n+1}}{a_n}| > 1$, show that the series diverges.

4. If

$$\limsup_{n} |a_n|^{1/n} = L$$

- (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

$$\limsup_n a_n^{1/n} \leq \limsup_n |\frac{a_{n+1}}{a_n}|.$$

5. Determine the convergence of following series.
(a)
$$\sum_{n=1}^{\infty} \sin \frac{1}{n}$$
 (b) $\sum_{n=1}^{\infty} (1 - \cos \frac{1}{n})$ (c) $\sum_{n=1}^{\infty} \frac{(-1)^n \log n}{2n+3}$
(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

$$\sum_{a \in A} \frac{1}{a}$$
 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 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 $f(x) = \sum_{n=1}^{\infty} \frac{e^{nx}}{n!}$ 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 $\{a_n\}$ be a sequence such that $\sum_{n=1}^{\infty} n|a_n|$ converge. Show that $f(x) = \sum_{n=1}^{\infty} a_n \sin nx$ converge on \mathbb{R} and $f'(x) = \sum_{n=1}^{\infty} na_n \cos nx$.
- 3. Show that the convergence of $\sum_{n=1}^{\infty} \frac{\sin nx}{n}$ 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 $|x| < |x_0|$.
 - (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) $\sum \frac{n!}{(2n)!} x^n$ (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. $\tan^{-1} x = \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} x^{2n+1}$. (b) Find the value of $\sum_{n=1}^{\infty} \frac{n^2}{2n}$.
- 7. Let $f_n : [a, b] \to \mathbb{R}$ such that $\sum f_n$ converge uniformly on (a, b). Suppose $\lim_{x\to a^+} f_n(x) = c_n \in \mathbb{R}$. Show that $\sum c_n$ converge and

$$\lim_{x \to a^+} \sum f_n(x) = \sum c_n.$$

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 $f_n(x) \doteq f(x - \frac{1}{n}), x \in [a, b]$, show that $f_n \to f$ uniformly on [a, b].